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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/12/2015 Foreign Exchange Future			15.27810		15.95180			0.0000	1,543,088.10	101	0
\$ / R On 17/12/2015 Foreign Exchange Future			15.28310		15.95390			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			15.28850		15.96410			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			15.29120		15.96660			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			15.31110		15.98930			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.33160		15.12000			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.35210		16.03640			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.35500		16.03970			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.36090		16.04640			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.39490		16.08350			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.40050		16.08970			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			15.43950		16.13290			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.45900		16.15450			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.47570		16.17320			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.47850		16.17630			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.48690		16.18560			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.49250		16.19180			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.50640		16.20730			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.51750		16.21970			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.52590		16.22900			0.0000	13,264,521,613.20	854,348	1,187,316
\$ / R On 15/03/2016 Foreign Exchange Future			15.52870		16.23210			0.0000	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			15.53140		16.23530			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			15.55180		16.25750			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			15.56940		16.27650			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			15.61930		16.33030			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			15.62800		16.33980			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.65150		16.36510			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.69250		16.40950			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.70130		16.41900			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.74240		16.46330			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.75410		16.47600			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.77170		16.49500			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.77760		16.50130			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.78050		16.50450			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.79220		16.51710			0.0000	62,015,969.40	3,927	53,915
\$ / R	On	24/06/2016	Foreign Exchange Future			15.82550		16.55400			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.83790		16.56760			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.92730		16.66590			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.97350		16.71680			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.01970		16.76770			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.05370		16.80500			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.05980		16.81180			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.07520		16.82870			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.08140		16.83550			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.09370		16.85050			0.0000	10,895,434.90	677	34,014
\$ / R	On	28/09/2016	Foreign Exchange Future			16.12380		16.88420			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.21720		16.98900			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.32740		17.11250			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.38080		17.17240			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.39750		17.18460			0.0000	344,347.50	21	6,028
\$ / R	On	13/03/2017	Foreign Exchange Future			16.59980		17.36160			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.83590		17.56820			0.0000	0.00	0	0
Total \$ / R Future												13,339,320,453.10	859,074	1,289,336
\$ / R	On	14/12/2015	Foreign Exchange Option	14.99	Call			965.35610	288.100	32.02	1.0000	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	14.99	Put			3.55610	0.000	32.02	0.0000	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call			1,550.39680	879.753	35.79	0.9663	0.00	0	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put			6.49680	6.653	35.79	0.0337	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call			1,540.53760	869.932	35.61	0.9654	0.00	0	10,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put			6.63760	6.832	35.61	0.0346	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			5,164.10290	4,488.511	63.94	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.00290	0.011	63.94	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			4,824.11320	4,148.515	59.54	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.01320	0.016	59.54	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			4,814.11380	4,138.516	59.41	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.01380	0.016	59.41	0.0001	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			1,818.19980	1,150.909	32.96	0.9571	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	21/12/2015	Foreign Exchange Option	14.15	Put		4.09980	12.409	32.96	0.0429	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		12.92500	1.447	43.32	0.0051	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		1,918.82500	2,582.947	43.32	0.9949	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		1,989.51460	1,320.910	33.23	0.9676	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		2.91460	9.710	33.23	0.0324	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call		1,545.57310	887.629	29.10	0.9142	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put		8.97310	26.429	29.10	0.0858	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call		2,068.99480	1,399.370	33.97	0.9727	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		2.33660	7.997	34.06	0.0267	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		2.39480	8.170	33.97	0.0273	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call		2,009.37520	1,340.498	33.42	0.9690	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		2.77520	9.298	33.42	0.0310	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		1,999.44410	1,330.702	33.33	0.9683	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		2.84410	9.502	33.33	0.0317	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		2,078.93660	1,409.197	34.06	0.9733	0.00	0	15,000
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		2,073.20390	1,404.378	27.02	0.9614	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		3.90390	13.278	27.02	0.0386	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		2,491.18550	1,816.578	29.50	0.9836	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		1.88550	5.478	29.50	0.0164	0.00	0	100
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call		0.00000	447.880	22.22	0.6110	4,478,798.00	10,000	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put		0.00000	236.280	22.22	0.3890	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		2,242.84760	1,564.984	21.18	0.9652	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		6.44760	12.883	21.18	0.0348	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		3,111.92950	2,429.221	26.38	0.9896	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		2.22950	4.221	26.38	0.0104	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call		1,122.86570	581.410	20.84	0.6614	0.00	0	20,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		76.46570	220.510	20.84	0.3386	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		1,957.71130	1,291.792	20.33	0.9269	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		11.31130	30.892	20.33	0.0731	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call		1,663.70370	1,024.949	20.26	0.8658	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put		17.30370	64.049	20.26	0.1342	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call		1,294.44780	712.383	20.52	0.7397	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put		48.04780	151.483	20.52	0.2603	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		2,056.25200	1,384.581	20.36	0.9417	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		9.85200	23.681	20.36	0.0583	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		2,590.88990	1,906.986	20.23	0.9716	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		7.38990	12.086	20.23	0.0284	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		1,633.63930	1,012.817	19.31	0.8283	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		30.13930	97.917	19.31	0.1717	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		1,050.07790	559.965	20.44	0.5995	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		126.57790	325.065	20.44	0.4005	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		3,117.00000	2,431.919	23.30	0.9846	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		3.50000	7.019	23.30	0.0154	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		2,977.76140	2,292.957	22.49	0.9820	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		4.26140	8.057	22.49	0.0180	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		930.61390	478.687	20.70	0.5413	0.00	0	150

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	15.32	Put			167.11390	403.787	20.70	0.4587	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,283.79330	3,596.141	28.01	0.9973	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.29330	1.241	28.01	0.0027	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,853.06420	1,203.962	19.02	0.8796	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			23.36420	63.462	19.02	0.1204	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,360.80880	1,678.862	19.01	0.9577	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			11.10880	18.362	19.01	0.0423	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,533.37410	3,841.648	27.12	0.9960	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.47410	2.148	27.12	0.0040	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			952.59050	530.070	20.46	0.5288	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			219.69050	490.570	20.46	0.4712	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,897.85220	1,264.968	18.80	0.8433	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			43.35220	105.968	18.80	0.1567	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,360.70240	825.800	19.45	0.6828	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			116.20240	276.800	19.45	0.3172	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,250.40830	1,580.465	18.51	0.9120	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			25.90830	51.465	18.51	0.0880	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,374.78450	3,680.353	25.62	0.9923	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			1.58450	4.653	25.62	0.0077	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,688.98720	2,010.478	19.90	0.9429	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			15.78720	34.778	19.90	0.0571	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,449.32710	895.756	19.12	0.7031	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			116.12710	260.056	19.12	0.2969	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			886.18960	491.948	20.55	0.4725	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			352.98960	656.248	20.55	0.5275	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,612.94890	1,028.563	18.89	0.7546	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			86.64890	200.063	18.89	0.2454	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,668.64740	1,075.890	18.72	0.7670	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			83.04740	188.990	18.72	0.2330	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,297.23680	1,627.269	18.34	0.9047	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			31.63680	60.369	18.34	0.0953	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,679.16890	1,085.389	18.71	0.7658	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			87.36890	192.889	18.71	0.2342	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,670.66150	1,078.181	18.72	0.7633	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			88.86150	195.681	18.72	0.2367	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,662.17450	1,071.001	18.73	0.7608	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			90.37450	198.501	18.73	0.2392	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,660.46270	1,070.237	18.61	0.7520	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			103.16270	213.837	18.61	0.2480	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,694.97580	3,001.187	22.05	0.9788	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			5.27580	13.687	22.05	0.0212	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			735.98160	403.195	21.23	0.3750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			656.98160	1,027.295	21.23	0.6250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			598.60790	319.233	22.00	0.3089	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			869.60790	1,293.333	22.00	0.6911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			808.90420	449.263	20.89	0.4089	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			569.90420	913.363	20.89	0.5911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			804.16240	446.234	20.91	0.4068	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			575.16240	920.334	20.91	0.5932	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			86.50550	36.267	29.32	0.0414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,087.50550	4,740.367	29.32	0.9586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,013.64160	584.927	20.05	0.5010	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			384.64160	659.027	20.05	0.4990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			930.23230	528.542	20.37	0.4641	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			451.23230	752.642	20.37	0.5359	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			516.61090	271.137	22.56	0.2685	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,037.61090	1,495.237	22.56	0.7315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			0.00000	789.432	19.26	0.6164	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			0.00000	423.532	19.26	0.3836	695,863.40	1,643	1,643
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,236.68980	742.938	19.41	0.5923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			257.68980	467.038	19.41	0.4077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			753.63280	414.238	21.15	0.3832	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			634.63280	998.338	21.15	0.6168	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,611.98890	1,031.200	18.57	0.7255	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			132.98890	255.300	18.57	0.2745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,493.53680	936.986	18.83	0.6861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			164.53680	311.086	18.83	0.3139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			877.89390	493.943	20.59	0.4405	19,757,712.00	40,000	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			498.89390	818.043	20.59	0.5595	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,822.84370	1,208.288	18.39	0.7853	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			93.84370	182.388	18.39	0.2147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,744.85020	1,142.636	18.46	0.7644	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			105.85020	206.735	18.46	0.2356	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,222.88410	732.917	19.45	0.5869	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			263.88410	477.017	19.45	0.4131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,081.42150	1,433.493	18.18	0.8464	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			62.42150	117.593	18.18	0.1536	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,991.09460	1,353.576	18.25	0.8265	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			72.09460	137.676	18.25	0.1735	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,394.83960	860.727	19.04	0.6513	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			195.83960	364.827	19.04	0.3487	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,274.56660	1,608.393	18.03	0.8838	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			45.56660	82.493	18.03	0.1162	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,182.04560	1,523.963	18.10	0.8667	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			53.04560	98.063	18.10	0.1333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,652.51160	1,065.280	18.54	0.7379	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			123.51160	239.380	18.54	0.2621	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,500.14250	1,826.415	18.50	0.9120	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			31.14250	60.515	18.50	0.0880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,330.51930	1,660.475	18.02	0.8930	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			41.51930	74.575	18.02	0.1070	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,849.09540	1,230.636	18.37	0.7921	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	14.47	Put		90.09540	174.736	18.37	0.2079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,700.90140	2,023.234	19.06	0.9302	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		21.90140	47.334	19.06	0.0698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,624.09770	1,947.890	18.85	0.9238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		25.09770	51.990	18.85	0.0762	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		2,090.51670	1,441.609	18.17	0.8483	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		61.51670	115.709	18.17	0.1517	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,040.68900	2,357.194	20.00	0.9530	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		11.68900	31.294	20.00	0.0470	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,982.06620	2,299.508	19.84	0.9497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		13.06620	33.608	19.84	0.0503	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		2,321.17180	1,651.343	17.99	0.8918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		42.17180	75.443	17.99	0.1082	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,435.76020	2,745.274	21.07	0.9704	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		6.76020	19.374	21.07	0.0296	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		3,286.64710	2,599.110	20.67	0.9648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		7.64710	23.210	20.67	0.0352	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,509.63760	1,835.714	18.53	0.9130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		30.63760	59.814	18.53	0.0870	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,973.37290	3,276.397	22.68	0.9839	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		4.37290	10.497	22.68	0.0161	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,684.51840	2,990.204	21.74	0.9780	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		5.51840	14.304	21.74	0.0220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,749.08660	2,070.531	19.20	0.9340	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		20.08660	44.631	19.20	0.0660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		4,182.69910	3,484.603	23.47	0.9868	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		3.69910	8.703	23.47	0.0132	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		4,172.72860	3,474.680	23.44	0.9867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		3.72860	8.780	23.44	0.0133	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		3,138.67360	2,453.678	20.27	0.9581	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		9.67360	27.778	20.27	0.0419	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		4,282.41640	3,583.863	23.85	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		3.41640	7.963	23.85	0.0120	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		4,232.55490	3,534.224	23.66	0.9874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		3.55490	8.324	23.66	0.0126	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,495.43710	2,803.918	21.24	0.9725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		6.43710	18.018	21.24	0.0275	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		4,432.03260	3,732.871	24.42	0.9896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		3.03260	6.971	24.42	0.0104	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		4,402.10570	3,703.059	24.31	0.9893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		3.10570	7.159	24.31	0.0107	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		4,122.88010	3,425.080	23.25	0.9861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		3.88010	9.180	23.25	0.0139	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		4,631.58680	3,931.741	25.18	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		2.58680	5.841	25.18	0.0086	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		4,322.30960	3,623.585	24.00	0.9885	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	11.91	Put			3.30960	7.685	24.00	0.0115	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,192.66970	3,494.526	23.51	0.9869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			3.66970	8.626	23.51	0.0131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,179.99420	4,479.488	27.27	0.9949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.99420	3.588	27.27	0.0051	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,681.48590	3,981.488	25.37	0.9918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			2.48590	5.588	25.37	0.0082	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			914.83010	518.538	20.44	0.4557	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			472.73010	779.838	20.44	0.5443	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,720.25890	1,123.382	18.49	0.7540	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			114.95890	221.982	18.49	0.2460	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,910.92670	2,230.196	19.66	0.9432	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			15.62670	38.796	19.66	0.0568	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,618.02600	1,944.552	18.72	0.9139	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			30.52600	62.752	18.72	0.0861	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,483.16510	936.414	18.88	0.6683	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			195.66510	354.614	18.88	0.3317	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,309.83070	809.911	19.25	0.5993	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			283.33070	490.511	19.25	0.4007	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			898.04500	519.581	20.59	0.4334	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			581.54500	910.181	20.59	0.5666	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,480.35300	3,778.056	23.50	0.9878	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			3.85300	8.656	23.50	0.0122	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,799.65150	2,123.679	18.92	0.9265	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			23.15150	54.279	18.92	0.0735	0.00	0	150
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,017.04530	614.618	20.35	0.4656	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			576.74530	885.318	20.35	0.5344	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,430.25770	1,772.331	17.93	0.8681	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			60.45770	114.331	17.93	0.1319	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,293.77840	815.366	19.43	0.5692	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			373.97840	607.366	19.43	0.4308	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,893.99690	2,223.245	18.54	0.9150	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			28.89690	71.744	18.54	0.0850	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,188.88680	744.787	19.80	0.5221	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			483.78680	753.287	19.80	0.4779	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			884.52600	531.121	21.02	0.4012	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			809.42600	1,169.621	21.02	0.5988	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,570.83330	3,862.979	22.11	0.9852	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.73330	11.479	22.11	0.0148	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,241.52090	1,607.405	17.89	0.8119	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			112.02090	194.905	17.89	0.1881	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,339.19050	865.043	19.45	0.5621	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			439.69050	682.543	19.45	0.4379	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,101.44100	692.976	20.31	0.4723	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			662.44100	971.676	20.31	0.5277	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			862.83950	534.846	21.56	0.3688	0.00	0	150

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	16.70	Put			1,099.53950	1,492.446	21.56	0.6312	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,671.88170	3,956.255	20.84	0.9833	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			8.58170	13.855	20.84	0.0167	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,996.95040	2,327.376	17.97	0.9086	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			33.65040	84.976	17.97	0.0914	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,093.16710	695.498	20.50	0.4572	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			759.86710	1,083.098	20.50	0.5428	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,897.89160	1,313.742	18.25	0.7103	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			241.89160	379.642	18.25	0.2897	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,306.37730	3,590.002	19.12	0.9775	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			11.37730	18.302	19.12	0.0225	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,495.63920	997.541	19.19	0.5877	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			450.63920	675.841	19.19	0.4123	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,094.28800	1,490.494	18.06	0.7517	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			192.98800	312.894	18.06	0.2483	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,314.26920	865.251	19.78	0.5270	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			592.96920	867.651	19.78	0.4730	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,236.02400	2,556.505	17.63	0.9274	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			21.52400	66.004	17.63	0.0726	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,226.51190	2,547.437	17.63	0.9265	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			22.01190	66.937	17.63	0.0735	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,217.00850	2,538.378	17.63	0.9257	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			22.50850	67.878	17.63	0.0743	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,248.91610	2,568.645	17.52	0.9273	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			21.81610	66.445	17.52	0.0727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,239.41110	2,559.592	17.52	0.9265	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			22.31110	67.392	17.52	0.0735	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,051.29410	2,380.843	17.56	0.9077	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			34.19410	88.643	17.56	0.0923	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,023.42840	2,354.434	17.56	0.9047	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			36.32840	92.234	17.56	0.0953	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,334.83110	2,650.589	17.50	0.9348	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			17.73110	58.389	17.50	0.0652	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,190.44460	1,578.214	17.94	0.7695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			173.34460	286.014	17.94	0.2305	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,930.29720	1,345.904	18.24	0.7061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			263.19720	403.704	18.24	0.2939	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,229.91570	2,550.549	17.52	0.9256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			22.81570	68.349	17.52	0.0744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,822.83570	1,254.208	18.37	0.6778	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			305.73570	462.008	18.37	0.3222	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,177.80850	766.786	20.33	0.4750	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			760.70850	1,074.586	20.33	0.5250	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,390.55690	1,759.503	17.73	0.8115	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			123.45690	217.303	17.73	0.1885	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			996.00380	635.499	21.10	0.4083	0.00	0	36,230

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,008.90380	1,373.299	21.10	0.5917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			892.56320	564.639	21.62	0.3697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,185.46320	1,582.439	21.62	0.6303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,872.47010	1,296.407	18.31	0.6910	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			285.37010	434.207	18.31	0.3090	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			810.04080	509.511	22.09	0.3383	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,352.94080	1,777.311	22.09	0.6617	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			556.78610	338.052	23.76	0.2360	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,109.68610	2,615.852	23.76	0.7640	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,119.47590	724.124	20.56	0.4539	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			832.37590	1,161.924	20.56	0.5461	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,533.52190	2,835.448	17.47	0.9494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			16.42190	43.248	17.47	0.0506	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			537.19490	324.906	23.91	0.2278	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,190.09490	2,702.706	23.91	0.7722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			851.84760	537.307	21.85	0.3542	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,264.74760	1,675.107	21.85	0.6458	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,369.07710	3,650.473	19.03	0.9779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			11.97710	18.273	19.03	0.0221	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,622.96960	2,919.757	17.45	0.9551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			15.86960	37.557	17.45	0.0449	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,751.34290	1,206.032	18.65	0.6479	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			367.34290	550.532	18.65	0.3521	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			997.11020	643.139	21.22	0.4020	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,083.11020	1,457.639	21.22	0.5980	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,019.61480	661.296	21.14	0.4080	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,072.01480	1,443.395	21.14	0.5920	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			871.93710	559.967	21.90	0.3541	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,344.33710	1,762.067	21.90	0.6459	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,779.41360	4,054.000	19.85	0.9817	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			11.81360	16.100	19.85	0.0183	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,100.48400	2,429.532	17.25	0.9072	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			32.88400	91.632	17.25	0.0928	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,200.13080	2,526.456	16.87	0.9053	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			34.23080	99.156	16.87	0.0947	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			948.87050	630.159	21.84	0.3678	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,412.97050	1,832.859	21.84	0.6322	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			852.15380	563.633	22.39	0.3336	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,636.25380	2,086.333	22.39	0.6664	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,879.73740	4,145.666	19.22	0.9802	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			13.83740	18.366	19.22	0.0198	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,037.15500	3,299.784	15.72	0.9685	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			20.35500	26.284	15.72	0.0315	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,719.29450	1,213.995	19.03	0.6039	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			522.49450	760.495	19.03	0.3961	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			885.86030	600.434	22.55	0.3322	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	26/08/2016	Foreign Exchange Option	17.70	Put			1,818.16030	2,280.734	22.55	0.6678	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			827.28880	557.436	22.88	0.3114	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,989.58880	2,467.736	22.88	0.6886	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,983.10950	4,240.099	18.65	0.9791	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			15.40950	20.399	18.65	0.0209	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,304.78360	2,618.546	16.22	0.9079	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			37.08360	98.846	16.22	0.0921	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,161.24070	2,484.788	16.28	0.8865	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			56.24070	131.088	16.28	0.1135	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			911.38170	623.580	22.53	0.3365	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,846.38170	2,309.880	22.53	0.6635	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			895.62190	611.889	22.62	0.3310	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,890.62190	2,358.189	22.62	0.6690	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,342.52760	2,649.896	15.90	0.9102	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			37.52760	96.196	15.90	0.0898	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,096.98050	2,427.757	16.43	0.8761	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			65.18050	147.957	16.43	0.1239	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,046.22300	720.976	21.82	0.3808	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,534.42300	1,961.176	21.82	0.6192	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			714.72900	482.408	23.87	0.2642	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,596.02900	3,117.208	23.87	0.7358	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,208.55760	1,636.655	18.16	0.7054	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			329.85760	511.455	18.16	0.2946	0.00	0	2,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,579.57110	2,855.459	15.18	0.9345	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			34.07110	64.059	15.18	0.0655	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,569.74730	2,846.686	15.20	0.9335	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			34.24730	65.286	15.20	0.0665	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,559.92450	2,837.932	15.22	0.9325	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			34.42450	66.531	15.22	0.0675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1,022.83740	709.862	22.08	0.3683	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,672.33740	2,116.162	22.08	0.6317	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			588.81020	405.946	25.22	0.2205	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,288.31020	3,862.246	25.22	0.7795	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,574.56020	2,849.820	15.14	0.9330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			34.06020	66.120	15.14	0.0670	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,548.09070	1,948.635	17.73	0.7731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			197.59070	354.936	17.73	0.2269	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,594.21580	2,867.337	15.09	0.9350	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			33.71580	63.637	15.09	0.0650	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,584.38750	2,858.570	15.12	0.9340	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			33.88750	64.870	15.12	0.0660	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			965.55700	669.057	22.40	0.3495	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,815.05700	2,275.357	22.40	0.6505	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,643.37150	2,911.420	14.98	0.9398	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			32.87150	57.720	14.98	0.0602	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			858.24070	592.223	23.13	0.3090	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	28/09/2016	Foreign Exchange Option	18.25	Put			2,224.04070	2,718.423	23.13	0.6910	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			822.81940	566.162	23.36	0.2967	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,348.61940	2,852.362	23.36	0.7033	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,099.51700	4,345.598	18.05	0.9785	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			15.31700	21.798	18.05	0.0215	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,420.92210	2,717.879	15.46	0.9130	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			36.72210	94.079	15.46	0.0870	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			818.07390	574.353	23.83	0.2856	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,679.07390	3,207.153	23.83	0.7144	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,203.93680	4,439.402	17.55	0.9786	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			14.93680	22.202	17.55	0.0214	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,530.31290	2,806.719	14.91	0.9177	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			41.31290	89.519	14.91	0.0823	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			834.38580	585.910	23.72	0.2909	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,615.38580	3,138.710	23.72	0.7091	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			811.88720	585.115	24.44	0.2739	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,099.38720	3,657.715	24.44	0.7261	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,327.04900	4,549.394	16.96	0.9792	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			14.54900	21.994	16.96	0.0208	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,654.66450	2,906.518	14.11	0.9258	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			42.16450	79.118	14.11	0.0742	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,557.20980	3,765.455	13.93	0.9731	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			24.80980	24.655	13.93	0.0269	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,547.32430	3,755.487	13.90	0.9730	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			24.92430	24.687	13.90	0.0270	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,537.43920	3,745.517	13.86	0.9729	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			25.03920	24.717	13.86	0.0271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,706.79100	2,993.764	14.64	0.9179	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			22.19100	96.264	14.64	0.0821	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,565.57860	1,973.338	17.87	0.7230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			360.97860	555.838	17.87	0.2770	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,303.75420	1,735.010	18.32	0.6672	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.26270	21.982	16.65	0.0205	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,916.42190	3,171.073	14.05	0.9399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			21.82190	63.573	14.05	0.0601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			21.84010	64.928	14.08	0.0611	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00000	549.670	27.45	0.2355	1,600,637.88	2,912	2,912
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			0.00000	4,952.170	27.45	0.7645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			899.11820	662.302	24.20	0.2961	0.00	0	10,188
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,964.51820	3,514.802	24.20	0.7039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,402.86270	4,619.482	16.65	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,377.81110	3,969.334	25.22	0.7272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			802.89540	612.175	25.35	0.2703	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,428.29540	4,024.675	25.35	0.7297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,069.91530	786.114	23.03	0.3476	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,335.31530	2,838.614	23.03	0.6524	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	13.30	Call			3,906.44010	3,162.428	14.08	0.9389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,763.34020	3,299.898	23.83	0.6890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			918.18130	675.983	24.05	0.3020	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,883.58130	3,428.483	24.05	0.6980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,434.81520	1,842.418	18.06	0.6941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			450.21520	644.918	18.06	0.3059	0.00	0	6,870
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			812.41110	616.834	25.22	0.2728	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			519.15420	737.510	18.32	0.3328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			0.00000	1,316.647	20.02	0.5399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			0.00000	1,319.147	20.02	0.4601	3,841,355.19	2,912	2,912
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,896.45820	3,153.803	14.11	0.9379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			21.85820	66.303	14.11	0.0621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			947.94020	697.398	23.83	0.3110	0.00	0	2,310
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,546.27700	2,034.976	18.55	0.6849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			534.67700	785.176	18.55	0.3151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,540.67790	2,029.705	18.56	0.6837	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			539.07790	789.905	18.56	0.3163	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,551.90040	2,040.261	18.54	0.6861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			530.30040	780.461	18.54	0.3139	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			647.13800	924.801	18.82	0.3202	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,690.05070	2,235.748	18.84	0.6787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			651.85070	929.848	18.84	0.3213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,700.64220	2,245.667	18.81	0.6808	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			642.44220	919.767	18.81	0.3192	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,695.33800	2,240.701	18.82	0.6798	0.00	0	0
Total \$ / R Option												30,374,366.47	57,467	1,419,318
Total \$ / R												13,369,694,819.57	916,541	2,708,654
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.52590		16.22900			0.0000	512,354.70	33	1,175
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.79220		16.51710			0.0000	189,506.40	12	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.09370		16.85050			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.39750		17.18460			0.0000	0.00	0	0
Total \$ / R MAXI Future												701,861.10	45	1,406
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			384,385.21790	314,769.790	22.18	0.9818	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			485.21790	1,179.790	22.18	0.0182	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			383,389.11890	313,780.476	22.15	0.9816	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			489.11890	1,190.476	22.15	0.0184	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			382,393.05260	312,795.179	22.12	0.9814	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			493.05260	1,205.179	22.12	0.0186	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			310,731.43130	243,398.834	17.55	0.9137	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,021.43130	8,178.834	17.55	0.0863	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			309,795.17990	242,510.120	17.55	0.9127	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,085.17990	8,290.120	17.55	0.0873	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			308,859.95420	241,622.577	17.55	0.9117	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Put			3,149.95420	8,402.577	17.55	0.0883	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			219,288.08710	162,242.796	18.20	0.6974	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			35,238.08710	53,872.796	18.20	0.3026	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			220,580.95900	163,435.231	18.18	0.7005	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			34,530.95900	53,065.231	18.18	0.2995	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			219,933.29230	162,838.131	18.19	0.6990	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			34,883.29230	53,468.131	18.19	0.3010	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			253,268.24160	196,871.176	17.91	0.7215	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			33,808.24160	56,121.176	17.91	0.2785	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			252,632.73680	196,276.219	17.92	0.7202	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			34,172.73680	56,526.218	17.92	0.2798	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			251,999.37920	195,682.896	17.93	0.7189	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			34,539.37920	56,932.896	17.93	0.2811	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												701,861.10	45	1,406
£ / R	On 12/01/2016	Foreign Exchange Future				23.24540		24.40960			0.0000	0.00	0	15
£ / R	On 26/02/2016	Foreign Exchange Future				23.43690		24.62160			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future				23.44950		24.63570			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future				23.47880		24.66850			0.0000	0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future				23.50820		24.70130			0.0000	767,049,057.80	32,629	33,574
£ / R	On 13/06/2016	Foreign Exchange Future				23.91690		25.14520			0.0000	4,783,380.00	200	636
£ / R	On 08/09/2016	Foreign Exchange Future				24.33130		25.60270			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				24.38400		25.66280			0.0000	0.00	0	225
£ / R	On 19/12/2016	Foreign Exchange Future				24.85830		26.18620			0.0000	0.00	0	0
Total £ / R Future												771,832,437.80	32,829	34,719
£ / R	On 12/01/2016	Foreign Exchange Option		21.09	Call			3,327.14950	2,179.499	20.46	0.9569	0.00	0	0
£ / R	On 12/01/2016	Foreign Exchange Option		21.09	Put			7.54950	24.099	20.46	0.0431	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Call			2,616.41450	1,615.081	18.57	0.7732	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Put			84.81450	268.181	18.57	0.2268	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Call			2,693.41370	1,677.869	18.45	0.7821	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Put			87.71370	258.369	18.45	0.2179	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Put			105.39480	299.857	18.41	0.2360	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Call			2,653.89480	1,658.657	18.41	0.7640	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Call			5,528.57610	4,350.908	22.41	0.9693	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Put			17.27610	32.708	22.41	0.0307	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Call			5,518.66860	4,341.132	22.39	0.9690	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Put			17.36860	32.932	22.39	0.0310	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Call			5,508.76150	4,331.356	22.37	0.9688	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Put			17.46150	33.156	22.37	0.0312	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Call			3,998.00380	2,852.992	19.14	0.9121	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Put			46.70380	94.792	19.14	0.0879	0.00	0	21,300
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Call			1,342.10130	723.761	19.64	0.4440	14,475,212.00	20,000	11,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Put			590.80130	1,165.561	19.64	0.5560	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	20.50	Call			4,721.70760	3,586.021	18.51	0.8934	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			76.50760	169.121	18.51	0.1066	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			4,712.32810	3,577.227	18.51	0.8927	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			77.12810	170.327	18.51	0.1073	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			4,731.09310	3,594.819	18.51	0.8940	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			75.89310	167.919	18.51	0.1060	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3,707.00300	2,731.288	18.45	0.7392	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			364.30300	659.988	18.45	0.2608	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3,699.03980	2,724.535	18.45	0.7383	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			366.33980	663.234	18.45	0.2617	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,626.97530	1,134.102	20.89	0.4021	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			1,874.27530	2,652.802	20.89	0.5979	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4,594.36650	3,513.412	18.47	0.8285	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			191.66650	382.112	18.47	0.1715	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3,714.97450	2,738.044	18.44	0.7402	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			362.27450	656.744	18.44	0.2598	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			3,210.60350	2,325.551	18.57	0.6702	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			547.80350	941.551	18.57	0.3298	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			3,203.26370	2,319.609	18.57	0.6693	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			550.46370	945.609	18.57	0.3307	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			3,217.95890	2,331.505	18.57	0.6712	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			545.15890	937.504	18.57	0.3288	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			4,084.81790	3,090.315	18.50	0.7239	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			538.61790	872.015	18.50	0.2761	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			4,077.06490	3,084.005	18.51	0.7230	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			540.86490	875.705	18.51	0.2770	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			4,092.58490	3,096.634	18.50	0.7247	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			536.38490	868.334	18.50	0.2753	0.00	0	0
Total £ / R Option												14,475,212.00	20,000	56,828
Total £ / R												786,307,649.80	52,829	91,547
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12885		0.13449			0.0000	2,576.96	20	11,148
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13143		0.13728			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13444		0.14056			0.0000	0.00	0	0
Total ¥ / R Future												2,576.96	20	15,736
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,458.21870	1,041.089	19.09	0.7864	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			9.01870	156.289	19.09	0.2136	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,449.28550	2,890.713	22.83	0.9887	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.08550	5.913	22.83	0.0113	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,452.95650	1,902.836	18.22	0.9627	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			3.75650	18.036	18.22	0.0373	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			975.35240	811.762	20.05	0.5589	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			247.55240	668.362	20.05	0.4411	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,738.10790	2,205.028	18.44	0.9239	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	0.11	Put			10.30790	61.628	18.44	0.0761	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,775.29850	1,382.517	18.63	0.7756	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			47.49850	239.117	18.63	0.2244	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,075.64670	2,547.244	18.57	0.9058	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			19.34670	103.244	18.57	0.0942	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,149.86840	1,733.571	18.40	0.7839	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			93.56840	289.571	18.40	0.2161	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,357.44800	1,137.945	19.47	0.6111	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			301.14800	693.945	19.47	0.3889	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												2,576.96	20	15,736
€ / R	On	29/12/2015	Foreign Exchange Future			16.83860		17.61490			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.94290		17.73000			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.95690		17.74540			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.03030		17.82620			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.05470		17.85350			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.08970		17.89230			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.11410		17.91950			0.0000	1,246,265,876.10	72,821	68,908
€ / R	On	13/06/2016	Foreign Exchange Future			17.45590		18.28790			0.0000	436,397.50	25	5,463
€ / R	On	19/09/2016	Foreign Exchange Future			17.85270		18.72280			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.25800		19.16450			0.0000	0.00	0	4,500
Total € / R Future												1,246,702,273.60	72,846	84,940
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			1,920.85660	1,159.918	22.81	0.9379	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			5.95660	21.318	22.81	0.0621	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			2,318.19010	1,548.604	25.36	0.9706	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			3.29010	10.004	25.36	0.0294	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,126.25540	2,340.219	20.86	0.9834	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			6.25540	7.319	20.86	0.0166	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,116.33690	2,330.298	20.81	0.9832	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			6.33690	7.398	20.81	0.0168	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,106.41940	2,320.378	20.76	0.9830	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			6.41940	7.478	20.76	0.0170	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,888.53400	2,102.421	19.65	0.9778	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			8.53400	9.521	19.65	0.0222	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,819.34420	2,033.204	19.30	0.9759	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			9.34420	10.304	19.30	0.0241	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,610.72760	1,822.469	17.90	0.9644	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			15.32760	15.569	17.90	0.0356	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,249.94010	1,474.078	17.77	0.9244	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			24.54010	37.178	17.77	0.0756	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,462.15750	1,684.087	17.79	0.9128	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			35.95750	53.787	17.79	0.0872	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,847.04260	1,137.689	18.15	0.7862	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			80.84260	167.389	18.15	0.2138	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,361.50790	1,594.355	17.82	0.8847	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			48.00790	79.654	17.82	0.1153	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,379.61490	1,615.125	17.69	0.8728	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			57.31490	95.425	17.69	0.1272	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			5.07710	6.816	22.89	0.0099	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,077.56690	3,277.009	20.97	0.9809	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			8.06690	12.909	20.97	0.0191	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			150.54140	277.482	17.99	0.2785	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,320.77980	747.962	18.76	0.5719	14,585,257.05	19,500	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			301.27980	533.862	18.76	0.4281	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,874.06480	4,070.051	23.37	0.9914	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			4.56480	5.951	23.37	0.0086	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,724.57710	3,920.916	22.89	0.9901	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			102.01680	188.488	17.82	0.2095	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2,022.67660	1,305.066	17.82	0.7884	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			103.17660	190.966	17.82	0.2116	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,893.07030	1,195.003	17.89	0.7561	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			123.57030	230.903	17.89	0.2439	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,770.04140	1,091.582	17.99	0.7215	20,219,369.68	18,523	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			32.14230	53.419	18.34	0.0736	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,598.11700	1,820.873	17.64	0.8970	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			48.61700	76.773	17.64	0.1030	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,066.98360	1,342.914	17.80	0.7987	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			97.48360	178.814	17.80	0.2013	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2,031.51680	1,312.588	17.82	0.7905	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			17.30830	31.705	19.32	0.0451	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,045.77770	2,259.059	18.67	0.9374	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			26.27770	44.959	18.67	0.0626	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,987.99980	2,202.279	18.54	0.9332	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			28.49980	48.179	18.54	0.0668	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,901.64230	2,117.520	18.34	0.9264	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			8.98690	15.495	20.64	0.0227	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,918.55210	3,119.784	20.62	0.9770	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			9.05210	15.684	20.62	0.0230	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,898.68380	3,100.169	20.57	0.9765	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			9.18380	16.069	20.57	0.0235	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,336.80830	2,545.805	19.32	0.9549	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,938.42210	3,139.409	20.66	0.9775	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			8.92210	15.309	20.66	0.0225	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,928.48690	3,129.595	20.64	0.9773	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,106.29070	3,290.312	17.15	0.9612	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			18.39070	34.412	17.15	0.0388	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,107.43440	2,343.966	17.08	0.8822	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,485.76190	1,768.022	17.22	0.7874	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			157.86190	272.122	17.22	0.2126	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	15.24	Put			59.53440	128.066	17.08	0.1178	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,098.35910	2,335.388	17.08	0.8811	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			60.45910	129.488	17.08	0.1189	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,089.29460	2,326.823	17.08	0.8801	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			61.39460	130.923	17.08	0.1199	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			94.95370	143.216	17.17	0.1047	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,858.67280	3,037.263	17.17	0.8945	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			95.87280	144.563	17.17	0.1055	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,877.07370	3,054.575	17.17	0.8961	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			94.27370	141.875	17.17	0.1039	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,867.75370	3,045.916	17.17	0.8953	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			875.82560	604.536	23.57	0.2590	0.00	0	2,922
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,611.32560	4,246.536	23.57	0.7410	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			509.66360	706.659	17.51	0.3099	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,669.82350	1,963.220	17.52	0.6876	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			515.32350	715.220	17.52	0.3124	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,676.98820	1,968.932	17.51	0.6888	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			512.48820	710.932	17.51	0.3112	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,749.23270	2,026.857	17.43	0.7011	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			484.73270	668.857	17.43	0.2989	0.00	0	2,922
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,684.16360	1,974.659	17.51	0.6901	0.00	0	0
Total € / R Option												34,804,626.73	38,023	329,968
Total € / R												1,281,506,900.33	110,869	414,908
AUS / R	On	15/01/2016	Foreign Exchange Future			11.09570		11.52560			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			11.17750		11.62140			0.0000	24,422,837.50	2,185	9,284
AUS / R	On	13/06/2016	Foreign Exchange Future			11.32170		11.77800			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			11.49060		11.96510			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.66700		12.16130			0.0000	0.00	0	0
Total AUS / R Future												24,422,837.50	2,185	10,037
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,587.44610	1,157.424	21.45	0.9598	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			11.84610	11.724	21.45	0.0402	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,577.67700	1,147.638	21.36	0.9590	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			12.07700	11.938	21.36	0.0410	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,567.91210	1,137.857	21.27	0.9582	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			12.31210	12.157	21.27	0.0418	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,839.92630	1,408.048	18.09	0.9334	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			18.52630	30.548	18.09	0.0666	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,279.52700	875.553	16.82	0.8160	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			58.12700	98.053	16.82	0.1840	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			549.18890	293.682	17.57	0.4283	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			327.78890	516.182	17.57	0.5717	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,141.07720	1,707.057	19.57	0.9576	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			9.67720	19.557	19.57	0.0424	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,131.28810	1,697.337	19.52	0.9570	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			9.88810	19.837	19.52	0.0430	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,121.50350	1,687.622	19.48	0.9564	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			10.10350	20.122	19.48	0.0436	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,767.36660	1,342.952	16.34	0.8565	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			69.36660	101.252	16.34	0.1435	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,758.52460	1,334.398	16.32	0.8547	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			70.52460	102.698	16.32	0.1453	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,749.69920	1,325.861	16.31	0.8529	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			71.69920	104.161	16.31	0.1471	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			130.08120	175.010	16.24	0.1835	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,902.20720	1,471.563	16.25	0.8199	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			127.10720	170.963	16.25	0.1801	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,893.68630	1,463.578	16.24	0.8182	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			128.58630	172.978	16.24	0.1818	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,885.18120	1,455.610	16.24	0.8165	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,738.40490	1,325.155	16.04	0.7367	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			247.10490	328.154	16.04	0.2633	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,730.58270	1,318.325	16.04	0.7348	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			249.28270	331.325	16.04	0.2652	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,746.23830	1,332.005	16.04	0.7386	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			244.93830	325.005	16.04	0.2614	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												24,422,837.50	2,185	10,637
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.31010		11.85100			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.50620		12.06350			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			62.00880	136.983	14.90	0.2595	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			1,120.14170	650.962	14.87	0.7489	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			59.14170	130.862	14.87	0.2511	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			1,111.56220	643.999	14.89	0.7447	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			60.56220	133.899	14.89	0.2553	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			1,103.00880	637.083	14.90	0.7405	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,339.05420	877.840	15.76	0.7146	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			145.55420	241.640	15.76	0.2854	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,331.26180	871.159	15.76	0.7118	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			147.76180	244.959	15.76	0.2882	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,323.49080	864.509	15.76	0.7089	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			149.99080	248.308	15.76	0.2911	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On	22/12/2015	Foreign Exchange Future			1,047.66170		958.08630			0.0000	0.00	0	0
Total CF CANDCO CAGJ Future												0.00	0	0
Total CF CANDCO CAGJ												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.86040		16.59460			0.0000	15,860.40	1	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.20420		16.96280			0.0000	0.00	0	0
Total CHF / R Future												15,860.40	1	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,717.42500	1,089.352	17.83	0.7512	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			112.82500	218.952	17.83	0.2488	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,709.13510	1,082.367	17.84	0.7488	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			114.53510	221.967	17.84	0.2512	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,700.86420	1,075.409	17.85	0.7463	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			116.26420	225.010	17.85	0.2537	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,667.27990	1,976.628	17.55	0.8448	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			104.47990	172.428	17.55	0.1552	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,658.38530	1,968.156	17.54	0.8436	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			105.58530	173.956	17.54	0.1564	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,676.18590	1,985.111	17.57	0.8459	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			103.38590	170.911	17.57	0.1541	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												15,860.40	1	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.34270		2.45210			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.36390		2.47640			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,712.47370	1,757.372	19.08	0.7603	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			191.47370	330.372	19.08	0.2397	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,628.92380	1,684.401	19.06	0.7455	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			207.92380	357.402	19.06	0.2545	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,798.27490	1,831.869	19.10	0.7747	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			177.27490	304.869	19.10	0.2253	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,070.58020	2,132.784	18.82	0.7167	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			406.58020	593.784	18.82	0.2833	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,993.64960	2,065.510	18.80	0.7052	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			429.64960	626.510	18.80	0.2948	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,917.66440	1,999.444	18.79	0.6935	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			453.66440	660.444	18.79	0.3065	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Future			2.30070		2.40890			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.34890		2.46100			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,792.30790	1,878.691	21.20	0.7558	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			203.30790	371.691	21.20	0.2442	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,710.26090	1,807.836	21.22	0.7417	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			221.26090	400.837	21.22	0.2583	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,877.21040	1,951.053	21.19	0.7695	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			188.21040	344.053	21.19	0.2305	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,059.19270	3,067.900	20.98	0.8145	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			249.19270	378.901	20.98	0.1855	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,975.60560	2,992.214	21.00	0.8055	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			265.60560	403.214	21.00	0.1945	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,892.79950	2,917.585	21.03	0.7963	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			282.79950	428.585	21.03	0.2037	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.14950		0.15640			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14900		0.15630			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14950		0.15650			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			0.07190		0.07500			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06910		0.07210			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06650		0.07020			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			10.31130		10.69680			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.42220		10.82480			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.54450		10.95900			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.68930		11.11940			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			1,417.69430	1,032.884	50.31	0.9902	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			0.89430	1.584	50.31	0.0098	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			1,407.73370	1,022.936	50.07	0.9898	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			0.93370	1.636	50.07	0.0102	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			1,397.77480	1,012.990	49.82	0.9895	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			0.97480	1.690	49.82	0.0105	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			1,357.95750	973.228	48.85	0.9880	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			1.15750	1.928	48.85	0.0120	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,691.67850	1,293.767	14.96	0.9637	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			6.87850	11.567	14.96	0.0363	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,681.79870	1,283.957	14.90	0.9630	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			6.99870	11.757	14.90	0.0370	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,671.92120	1,274.151	14.84	0.9624	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			7.12120	11.952	14.84	0.0376	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,974.09280	1,578.995	16.32	0.9225	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			25.09280	44.495	16.32	0.0775	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,993.14470	1,597.672	16.38	0.9246	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			24.14470	43.172	16.38	0.0754	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,983.61480	1,588.328	16.35	0.9236	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			24.61480	43.828	16.35	0.0764	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,751.19200	1,360.168	15.24	0.8370	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			91.79200	130.868	15.24	0.1630	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,742.48760	1,352.108	15.24	0.8350	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			93.08760	132.808	15.24	0.1650	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,733.79580	1,344.068	15.23	0.8331	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			94.39580	134.768	15.23	0.1669	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	10,000
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10230		1.10420			0.0000	0.00	0	4,408
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10530		1.10720			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10930		1.11110			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,408
Total QUANTO € / \$												0.00	0	4,408
RAIN	On	13/06/2016	Foreign Exchange Future			27,323.27000		28,617.15000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.98510		11.44800			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.14800		11.62540			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			1,499.04230	1,050.656	15.88	0.8944	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			31.04230	45.556	15.88	0.1056	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,489.59400	1,041.964	15.89	0.8919	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			31.59400	46.864	15.89	0.1081	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,480.15560	1,033.303	15.89	0.8894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			32.15560	48.203	15.89	0.1106	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,518.72240	1,092.055	16.16	0.7960	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			103.32240	154.055	16.16	0.2040	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,535.48640	1,107.306	16.16	0.8008	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			100.08640	149.306	16.16	0.1992	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,527.09470	1,099.667	16.16	0.7984	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			101.69470	151.667	16.16	0.2016	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			5.06280		5.33670			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.02060		5.29560			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			854.48770	586.437	16.79	0.9298	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			7.78770	13.637	16.79	0.0702	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			844.80130	576.878	16.67	0.9274	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			8.10130	14.078	16.67	0.0726	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			835.12710	567.335	16.56	0.9250	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			8.42710	14.535	16.56	0.0750	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			607.74020	375.770	16.09	0.7005	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			72.14020	115.170	16.09	0.2995	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			599.71850	369.018	16.08	0.6942	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			74.11850	118.419	16.08	0.3058	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			591.73920	362.331	16.06	0.6878	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			76.13920	121.731	16.06	0.3122	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			1.32750		1.39580			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.27040		1.32580			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												15,382,998,300.46	967,000	1,448,461
Total Options												79,654,205.20	115,490	1,816,714
Grand Total:												15,462,652,505.66	1,082,490	3,265,175