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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/12/2015 Foreign Exchange Future			14.96230		15.28310			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			14.97300		15.28850			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.97490		15.29120			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.98890		15.31110			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.00910		15.33160			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.02920		15.35210			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.03210		15.35500			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.03780		15.36090			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.07140		15.39490			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.07700		15.40050			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			15.11560		15.43950			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.13490		15.45900			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.15110		15.47570			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.15380		15.47850			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.16200		15.48690			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.16740		15.49250			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.18090		15.50640			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.19170		15.51750			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.19980		15.52590			0.0000	3,900,679,074.60	256,627	1,047,132
\$ / R On 15/03/2016 Foreign Exchange Future			15.20250		15.52870			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.20530		15.53140			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Future			15.22340		15.55180			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			15.23860		15.56940			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			15.28170		15.61930			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			15.28930		15.62800			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.30960		15.65150			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.34520		15.69250			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.35280		15.70130			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.38830		15.74240			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.39850		15.75410			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.41370		15.77170			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.41880		15.77760			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.42130		15.78050			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.43150		15.79220			0.0000	30,724,116.50	1,991	53,906
\$ / R	On	24/06/2016	Foreign Exchange Future			15.46130		15.82550			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.47330		15.83790			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.56050		15.92730			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.60560		15.97350			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.65080		16.01970			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.68380		16.05370			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.68990		16.05980			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.69290		17.80100			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.70490		16.07520			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.71090		16.08140			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.72290		16.09370			0.0000	31,838,872.50	2,025	33,314
\$ / R	On	28/09/2016	Foreign Exchange Future			15.75370		16.12380			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.84940		16.21720			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.96220		16.32740			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.01680		16.38080			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.03390		16.39750			0.0000	6,573,899.00	410	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.24670		16.59980			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.49490		16.83590			0.0000	0.00	0	0
Total \$ / R Future												3,969,815,962.60	261,053	1,148,833
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call			869.93220	555.621	35.07	0.9243	0.00	0	10,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put			6.83220	13.321	35.07	0.0757	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call			879.75270	565.005	35.18	0.9275	0.00	0	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put			6.65270	12.705	35.18	0.0725	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			4,488.51130	4,173.044	70.72	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.01130	0.044	70.72	0.0001	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			4,148.51550	3,833.047	64.55	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.01550	0.047	64.55	0.0002	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			4,138.51560	3,823.047	64.37	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.01560	0.047	64.37	0.0002	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			1,150.90860	838.362	29.10	0.9375	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			12.40860	15.362	29.10	0.0625	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			1.44700	1.227	51.50	0.0041	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			2,582.94700	2,898.227	51.50	0.9959	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			1,330.70160	1,019.971	31.56	0.9464	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			9.50160	15.071	31.56	0.0536	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			1,320.90980	1,010.261	31.43	0.9453	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			9.70980	15.361	31.43	0.0547	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call			887.62860	595.653	27.83	0.8367	8,934,790.50	15,000	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			9.29830	14.787	31.70	0.0525	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			26.42860	50.753	27.83	0.1633	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			1,409.19660	1,097.873	32.62	0.9542	16,468,095.00	15,000	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			7.99660	12.973	32.62	0.0458	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			1,399.37020	1,088.115	32.49	0.9533	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			8.17020	13.215	32.49	0.0467	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			1,340.49830	1,029.687	31.70	0.9475	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,404.37770	1,087.765	24.62	0.9404	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			13.27770	18.865	24.62	0.0596	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,816.57750	1,501.279	29.94	0.9651	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			5.47750	12.379	29.94	0.0349	0.00	0	100
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			447.87980	258.037	21.53	0.4535	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			236.27980	368.937	21.53	0.5465	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,564.98350	1,252.958	20.49	0.9372	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			12.88350	23.758	20.49	0.0628	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,429.22110	2,106.567	24.15	0.9877	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			4.22110	4.467	24.15	0.0123	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			712.38290	478.693	20.00	0.6189	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			151.48290	240.893	20.00	0.3811	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			0.00000	424.032	20.16	0.5738	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			0.00000	286.232	20.16	0.4262	2,862,322.00	10,000	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			581.41010	374.005	20.32	0.5287	3,740,050.00	10,000	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			64.04860	105.595	19.37	0.2130	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			220.51010	336.205	20.32	0.4713	3,362,050.00	10,000	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,384.58060	1,077.778	19.37	0.9024	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			23.68060	39.978	19.37	0.0976	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,291.79240	989.315	19.32	0.8794	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			30.89240	51.515	19.32	0.1206	515,146.00	10,000	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			1,024.94860	743.394	19.37	0.7870	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,906.98570	1,584.351	17.95	0.9655	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			12.08570	12.951	17.95	0.0345	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,012.81690	750.337	19.01	0.7409	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			97.91690	158.937	19.01	0.2591	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			559.96480	374.173	20.15	0.4800	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			325.06480	462.773	20.15	0.5200	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,431.91890	2,108.420	21.09	0.9826	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			7.01890	7.020	21.09	0.0174	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,292.95700	1,969.586	20.26	0.9793	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			8.05700	8.186	20.26	0.0207	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			478.68650	314.848	20.56	0.4221	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			403.78650	563.448	20.56	0.5779	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,596.14100	3,272.469	25.93	0.9974	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			1.24100	1.069	25.93	0.0026	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,203.96190	922.648	18.67	0.8113	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			63.46190	105.648	18.67	0.1887	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			0.00000	748.145	19.04	0.7314	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.00000	171.145	19.04	0.2686	342,290.80	2,000	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,678.86210	1,364.744	17.88	0.9346	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			18.36210	27.743	17.88	0.0654	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,841.64770	3,517.805	25.64	0.9956	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			2.14770	2.205	25.64	0.0044	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			530.06960	369.900	20.41	0.4262	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			490.56960	654.300	20.41	0.5738	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,264.96840	992.570	18.41	0.7776	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			105.96840	157.670	18.41	0.2224	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			825.79990	611.710	19.28	0.5885	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			276.79990	386.810	19.28	0.4115	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,580.46540	1,285.844	18.16	0.8671	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			51.46540	80.944	18.16	0.1329	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			491.94760	350.543	20.59	0.3815	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			656.24760	839.444	20.59	0.6185	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,680.35320	3,356.216	24.35	0.9910	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			4.65320	5.116	24.35	0.0090	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,010.47800	1,693.008	18.42	0.9266	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			34.77800	41.908	18.42	0.0734	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			895.75590	676.270	19.03	0.6132	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			260.05590	365.170	19.03	0.3868	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,028.56250	790.073	18.74	0.6719	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			200.06250	286.273	18.74	0.3281	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,627.26920	1,333.047	17.94	0.8610	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			60.36920	91.047	17.94	0.1390	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,075.88980	832.438	18.55	0.6874	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			188.98980	270.438	18.55	0.3126	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,078.18140	836.215	18.57	0.6840	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			195.68140	278.815	18.57	0.3160	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,071.00140	830.084	18.59	0.6811	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			198.50140	282.684	18.59	0.3189	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,085.38890	842.376	18.56	0.6870	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			192.88890	274.976	18.56	0.3130	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,070.23690	832.445	18.50	0.6728	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			213.83690	301.545	18.50	0.3272	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,001.18700	2,677.636	20.88	0.9739	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			13.68700	15.936	20.88	0.0261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			271.13720	190.415	22.56	0.2087	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,495.23720	1,740.615	22.56	0.7913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			36.26700	11.271	26.22	0.0166	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	20.23	Put		4,740.36700	5,041.471	26.22	0.9834	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		0.00000	281.233	21.40	0.2924	281,233.40	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		0.00000	1,281.433	21.40	0.7076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		0.00000	254.468	21.70	0.2685	1,272,341.00	5,000	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		0.00000	1,394.668	21.70	0.7315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		319.23290	227.209	22.04	0.2435	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,293.33290	1,527.409	22.04	0.7565	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		446.23450	324.788	20.98	0.3298	65,282.33	201	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		920.33450	1,124.988	20.98	0.6702	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		414.23820	300.017	21.21	0.3087	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		998.33820	1,210.217	21.21	0.6913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		403.19540	291.508	21.30	0.3013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,027.29540	1,241.709	21.30	0.6987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		528.54190	389.477	20.45	0.3823	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		752.64190	939.677	20.45	0.6177	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		493.94280	362.133	20.66	0.3605	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		818.04280	1,012.333	20.66	0.6395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		449.26330	327.142	20.95	0.3318	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		913.36330	1,117.342	20.95	0.6682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		0.00000	444.034	20.07	0.4240	2,220,170.50	5,000	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		0.00000	814.234	20.07	0.5760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		0.00000	437.614	20.11	0.4192	1,312,841.10	3,000	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		0.00000	827.814	20.11	0.5808	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		584.92730	434.441	20.13	0.4168	1,129,546.08	2,600	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		659.02730	834.641	20.13	0.5832	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		0.00000	457.148	19.99	0.4337	11,428,692.50	25,000	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		0.00000	787.348	19.99	0.5663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		0.00000	450.544	20.03	0.4288	4,505,441.00	10,000	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		0.00000	800.744	20.03	0.5712	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		0.00000	447.276	20.05	0.4264	4,472,760.00	10,000	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		0.00000	807.476	20.05	0.5736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		0.00000	580.552	19.29	0.5190	290,275.95	500	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		0.00000	580.752	19.29	0.4810	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		742.93800	560.018	19.40	0.5056	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		467.03800	610.218	19.40	0.4944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		732.91700	551.996	19.44	0.5002	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		477.01700	622.196	19.44	0.4998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		860.72700	658.287	19.02	0.5660	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		364.82700	488.487	19.02	0.4340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		0.00000	653.485	19.04	0.5632	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		0.00000	493.685	19.04	0.4368	1,481,056.20	3,000	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		789.43220	598.107	19.23	0.5300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		423.53220	558.307	19.23	0.4700	0.00	0	1,643
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		0.00000	677.787	18.96	0.5772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		0.00000	467.987	18.96	0.4228	11,699,682.50	25,000	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		0.00000	672.868	18.98	0.5744	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	15.00	Put			0.00000	473.068	18.98	0.4256	4,730,683.00	10,000	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			0.00000	667.979	18.99	0.5716	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			0.00000	478.179	18.99	0.4284	7,172,680.50	15,000	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,065.28010	833.479	18.50	0.6591	250,043.55	300	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			239.38010	333.678	18.50	0.3409	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,031.20030	804.812	18.58	0.6449	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			255.30030	355.012	18.58	0.3551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			936.98640	723.391	18.82	0.6025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			311.08640	423.591	18.82	0.3975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,230.63560	975.276	18.14	0.7229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			174.73560	245.475	18.14	0.2771	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,208.28820	955.855	18.19	0.7147	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			182.38820	256.055	18.19	0.2853	640,136.75	2,500	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,142.63550	899.257	18.33	0.6899	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			206.73550	289.457	18.33	0.3101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,433.49290	1,160.336	17.97	0.7879	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			117.59290	170.537	17.97	0.2121	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			0.00000	1,123.233	18.00	0.7760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			0.00000	183.433	18.00	0.2240	73,739.87	402	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,353.57650	1,086.793	18.03	0.7638	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			137.67650	196.993	18.03	0.2362	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,608.39270	1,323.121	17.85	0.8345	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			82.49270	123.321	17.85	0.1655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,523.96250	1,244.240	17.91	0.8130	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			98.06250	144.440	17.91	0.1870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,441.60850	1,167.836	17.96	0.7903	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			115.70850	168.036	17.96	0.2097	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,826.41520	1,521.737	17.71	0.8801	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			60.51520	81.937	17.71	0.1199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,660.47540	1,371.583	17.82	0.8467	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			74.57540	111.783	17.82	0.1533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,651.34260	1,363.448	17.82	0.8447	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			75.44260	113.648	17.82	0.1553	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,023.23350	1,710.739	18.06	0.9076	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			47.33350	60.939	18.06	0.0924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,947.88970	1,637.140	17.86	0.8986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			51.98970	67.340	17.86	0.1014	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,835.71410	1,530.276	17.71	0.8818	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			59.81410	80.476	17.71	0.1182	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,357.19420	2,038.939	18.95	0.9389	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			31.29420	39.139	18.95	0.0611	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,299.50750	1,982.052	18.80	0.9344	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			33.60750	42.252	18.80	0.0656	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,070.53110	1,757.037	18.19	0.9128	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			44.63110	57.237	18.19	0.0872	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,745.27440	2,423.141	19.97	0.9626	0.00	0	20,000

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	12.80	Put		19.37440	23.341	19.97	0.0374	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,599.11020	2,278.171	19.59	0.9550	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		23.21020	28.371	19.59	0.0450	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,453.67790	2,134.231	19.21	0.9459	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		27.77790	34.431	19.21	0.0541	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,276.39730	2,951.207	21.35	0.9813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		10.49730	11.407	21.35	0.0187	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,990.20360	2,666.600	20.61	0.9727	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		14.30360	16.800	20.61	0.0273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,803.91840	2,481.378	20.13	0.9653	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		18.01840	21.578	20.13	0.0347	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,484.60280	3,158.734	22.01	0.9853	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		8.70280	8.934	22.01	0.0147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,474.68030	3,148.820	21.98	0.9852	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		8.78030	9.020	21.98	0.0148	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,425.08050	3,099.261	21.78	0.9844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		9.18050	9.461	21.78	0.0156	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,583.86250	3,257.923	22.40	0.9867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		7.96250	8.123	22.40	0.0133	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,534.22400	3,208.319	22.21	0.9861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		8.32400	8.519	22.21	0.0139	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,494.52560	3,168.650	22.05	0.9855	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		8.62560	8.850	22.05	0.0145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,732.87110	3,406.848	22.97	0.9886	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		6.97110	7.048	22.97	0.0114	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		3,931.74060	3,605.637	23.74	0.9907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		5.84060	5.837	23.74	0.0093	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		3,703.05870	3,377.050	22.86	0.9883	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		7.15870	7.250	22.86	0.0117	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		3,623.58490	3,297.621	22.55	0.9873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		7.68490	7.821	22.55	0.0127	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,479.48830	4,153.283	25.84	0.9946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		3.58830	3.484	25.84	0.0054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		3,981.48810	3,655.369	23.93	0.9911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		5.58810	5.569	23.93	0.0089	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		518.53750	382.568	20.53	0.3750	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put		779.83750	970.068	20.53	0.6250	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		1,123.38190	884.459	18.40	0.6786	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		221.98190	309.159	18.40	0.3214	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		2,230.19600	1,913.668	18.58	0.9264	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		38.79600	48.368	18.58	0.0736	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		1,944.55160	1,633.229	17.71	0.8874	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		62.75160	79.829	17.71	0.1126	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		936.41370	727.436	18.89	0.5870	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		354.61370	474.036	18.89	0.4130	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		809.91140	622.453	19.27	0.5177	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	29/03/2016	Foreign Exchange Option	15.25	Put			490.51140	633.853	19.27	0.4823	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			519.58120	388.647	20.69	0.3589	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			910.18120	1,110.047	20.69	0.6411	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,778.05560	3,447.255	22.07	0.9868	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			8.65560	8.655	22.07	0.0132	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,123.67880	1,808.941	18.07	0.9029	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			54.27880	70.341	18.07	0.0971	0.00	0	150
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			614.61780	471.261	20.48	0.3934	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			885.31780	1,079.561	20.48	0.6066	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,772.33100	1,478.933	17.68	0.8222	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			114.33100	159.633	17.68	0.1778	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			815.36550	636.287	19.53	0.4931	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			607.36550	766.986	19.53	0.5069	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,223.24450	1,901.589	17.80	0.8896	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			71.74450	91.989	17.80	0.1104	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			744.78720	581.785	19.96	0.4493	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			753.28720	932.185	19.96	0.5507	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			531.12080	407.437	21.16	0.3365	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,169.62080	1,387.837	21.16	0.6635	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,862.97930	3,521.399	20.82	0.9836	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			11.47930	11.799	20.82	0.0164	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,607.40540	1,331.581	17.84	0.7556	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			194.90540	266.381	17.84	0.2444	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			865.04250	685.563	19.60	0.4906	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			682.54250	850.363	19.60	0.5094	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			692.97600	543.521	20.46	0.4053	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			971.67600	1,170.721	20.46	0.5947	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			534.84590	418.866	21.74	0.3126	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,492.44590	1,730.566	21.74	0.6874	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,956.25480	3,602.592	19.62	0.9814	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			13.85480	14.292	19.62	0.0186	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,327.37650	2,002.732	17.61	0.8787	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			84.97650	114.432	17.61	0.1213	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			695.49830	549.126	20.67	0.3934	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,083.09830	1,290.826	20.67	0.6066	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,313.74200	1,074.422	18.35	0.6442	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			379.64200	495.922	18.35	0.3558	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,590.00190	3,233.222	17.97	0.9742	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			18.30190	19.522	17.97	0.0258	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			997.54100	805.562	19.39	0.5197	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			675.84100	841.862	19.39	0.4803	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			865.25050	693.991	19.98	0.4611	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			867.65050	1,055.191	19.98	0.5389	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,490.49390	1,228.144	18.02	0.6910	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			312.89390	409.344	18.02	0.3090	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,556.50450	2,224.663	17.48	0.9002	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	09/06/2016	Foreign Exchange Option	13.29	Put		66.00450	93.363	17.48	0.0998	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,547.43670	2,215.881	17.48	0.8991	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		66.93670	94.581	17.48	0.1009	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,538.37770	2,207.109	17.48	0.8980	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		67.87770	95.809	17.48	0.1020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,650.58890	2,314.249	17.34	0.9100	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		58.38890	82.749	17.34	0.0900	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,568.64530	2,235.013	17.35	0.9004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		66.44530	93.513	17.35	0.0996	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,559.59170	2,226.273	17.35	0.8993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		67.39170	94.773	17.35	0.1007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,550.54870	2,217.545	17.35	0.8982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		68.34870	96.045	17.35	0.1018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,380.84270	2,054.309	17.38	0.8757	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		88.64270	122.809	17.38	0.1243	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,354.43390	2,029.003	17.38	0.8719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		92.23390	127.503	17.38	0.1281	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,759.50270	1,474.278	17.72	0.7583	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		217.30270	292.778	17.72	0.2417	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,578.21400	1,308.480	17.92	0.7110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		286.01400	376.980	17.92	0.2890	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,345.90380	1,104.566	18.34	0.6413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		403.70380	523.066	18.34	0.3587	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,296.40680	1,063.473	18.48	0.6251	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		434.20680	561.973	18.48	0.3749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,254.20760	1,028.703	18.60	0.6110	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		462.00760	597.203	18.60	0.3890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		766.78550	611.740	20.50	0.4123	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,074.58550	1,280.240	20.50	0.5877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		724.12360	576.240	20.73	0.3926	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,161.92360	1,374.740	20.73	0.6074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		635.49910	503.854	21.28	0.3505	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,373.29910	1,602.354	21.28	0.6495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		564.63940	445.925	21.80	0.3154	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,582.43940	1,824.425	21.80	0.6846	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		537.30720	423.615	22.02	0.3015	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,675.10720	1,922.115	22.02	0.6985	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		509.51130	400.173	22.24	0.2869	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,777.31130	2,028.673	22.24	0.7131	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		338.05180	257.344	23.72	0.1945	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,615.85180	2,895.844	23.72	0.8055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,919.75650	2,575.984	17.30	0.9365	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		37.55650	54.484	17.30	0.0635	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,835.44810	2,493.777	17.31	0.9289	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		43.24810	62.277	17.31	0.0711	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		324.90560	246.833	23.87	0.1873	0.00	0	6,600

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	18.17	Put		2,702.70560	2,985.333	23.87	0.8127	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,650.47310	3,290.691	17.84	0.9749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		18.27310	19.191	17.84	0.0251	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,206.03160	988.898	18.86	0.5822	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		550.53160	697.598	18.86	0.4178	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		643.13890	512.868	21.41	0.3462	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,457.63890	1,691.568	21.41	0.6538	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		661.29550	528.840	21.33	0.3523	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,443.39550	1,675.540	21.33	0.6477	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		559.96740	444.940	22.07	0.3031	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,762.06740	2,011.640	22.07	0.6969	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		4,053.99950	3,689.392	18.60	0.9801	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		16.09950	16.092	18.60	0.0199	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,429.53220	2,103.147	17.23	0.8737	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		91.63220	129.847	17.23	0.1263	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,526.45580	2,197.694	16.80	0.8734	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		99.15580	137.194	16.80	0.1266	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		630.15930	509.058	21.99	0.3191	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,832.85930	2,078.559	21.99	0.6809	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		563.63300	450.481	22.46	0.2871	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,086.33300	2,339.981	22.46	0.7129	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,145.66570	3,777.986	17.89	0.9793	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		18.36570	17.486	17.89	0.0207	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,299.78380	2,941.874	15.40	0.9566	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		26.28380	36.274	15.40	0.0434	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		1,213.99480	1,009.224	19.20	0.5451	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		760.49480	923.624	19.20	0.4549	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,280.73440	2,536.108	22.62	0.7110	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		557.43620	450.942	22.94	0.2699	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,467.73620	2,730.142	22.94	0.7301	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		4,240.09940	3,869.618	17.29	0.9786	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		20.39940	18.818	17.29	0.0214	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		2,618.54590	2,293.187	16.40	0.8743	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		98.84590	142.387	16.40	0.1257	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		600.43440	486.908	22.62	0.2890	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		2,484.78790	2,169.466	16.51	0.8484	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		131.08790	185.666	16.51	0.1516	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		623.58030	508.459	22.60	0.2939	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,309.88030	2,564.659	22.60	0.7061	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		611.88940	498.636	22.69	0.2889	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,358.18940	2,614.836	22.69	0.7111	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,649.89580	2,324.547	16.15	0.8763	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		96.19580	140.747	16.15	0.1237	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		2,427.75690	2,116.815	16.66	0.8366	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		147.95690	206.915	16.66	0.1634	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		720.97560	594.084	21.97	0.3355	0.00	0	48,990

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		1,961.17560	2,204.184	21.97	0.6645	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		0.00000	2,334.707	16.13	0.8761	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		0.00000	141.807	16.13	0.1239	1,418,066.00	10,000	10,000
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		0.00000	506.586	22.68	0.2912	5,065,859.00	10,000	10,000
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		0.00000	2,613.686	22.68	0.7088	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		1,636.65480	1,378.762	18.07	0.6530	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		511.45480	623.862	18.07	0.3470	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		482.40790	392.220	23.94	0.2290	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,117.20790	3,397.320	23.94	0.7710	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,855.45900	2,524.331	15.67	0.9029	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		64.05900	103.431	15.67	0.0971	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		2,846.68610	2,516.016	15.69	0.9017	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		65.28610	105.116	15.69	0.0983	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,837.93150	2,507.719	15.71	0.9005	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		66.53150	106.819	15.71	0.0995	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,948.63550	1,663.117	17.60	0.7268	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		354.93550	440.217	17.60	0.2732	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		709.86230	584.663	22.18	0.3245	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,116.16230	2,361.763	22.18	0.6755	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		669.05690	548.675	22.47	0.3069	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,275.35690	2,525.775	22.47	0.6931	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		405.94560	342.133	25.59	0.1944	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,862.24560	4,169.233	25.59	0.8056	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,849.81980	2,519.732	15.65	0.9008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		66.11980	106.832	15.65	0.0992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,911.42040	2,578.142	15.51	0.9091	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		57.72040	95.242	15.51	0.0909	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,867.33680	2,536.329	15.61	0.9032	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		63.63680	103.429	15.61	0.0968	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,858.56990	2,528.020	15.63	0.9020	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		64.86990	105.120	15.63	0.0980	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		592.22280	487.469	23.23	0.2710	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,718.42280	2,983.769	23.23	0.7290	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		566.16190	465.545	23.45	0.2599	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,852.36190	3,121.845	23.45	0.7401	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,345.59780	3,973.497	16.72	0.9783	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		21.79780	19.797	16.72	0.0217	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,717.87910	2,393.594	15.79	0.8792	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		94.07910	139.894	15.79	0.1208	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		574.35350	480.102	23.96	0.2527	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,207.15350	3,480.702	23.96	0.7473	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,439.40180	4,069.262	16.24	0.9787	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		22.20180	19.862	16.24	0.0213	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,806.71870	2,481.945	15.21	0.8858	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		89.51870	132.545	15.21	0.1142	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		585.91020	489.839	23.85	0.2575	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	26/10/2016	Foreign Exchange Option	18.77	Put			3,138.71020	3,410.439	23.85	0.7425	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			585.11470	505.092	24.76	0.2469	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,657.71470	3,942.892	24.76	0.7531	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,549.39420	4,181.442	15.67	0.9797	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			21.99420	19.242	15.67	0.0203	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,906.51750	2,586.790	14.62	0.8931	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			79.11750	124.590	14.62	0.1069	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,765.45480	3,397.697	12.60	0.9739	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			24.65480	20.897	12.60	0.0261	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,755.48660	3,387.716	12.57	0.9738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			24.68660	20.916	12.57	0.0262	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,745.51730	3,377.736	12.53	0.9738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			24.71730	20.936	12.53	0.0262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,153.80260	2,833.423	14.78	0.9075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			66.30260	109.523	14.78	0.0925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,993.76370	2,683.147	15.27	0.8841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			96.26370	149.247	15.27	0.1159	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,973.33790	1,708.321	17.73	0.6809	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,952.16960	5,220.547	27.19	0.7921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,619.48180	4,252.937	15.38	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			21.98180	19.037	15.38	0.0198	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,024.67500	4,322.334	25.92	0.7517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,171.07290	2,849.694	14.73	0.9098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			63.57290	105.794	14.73	0.0902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,162.42800	2,841.549	14.76	0.9087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			64.92800	107.649	14.76	0.0913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			549.66960	454.447	27.19	0.2079	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,428.48250	3,710.553	24.50	0.7246	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			662.30190	586.266	24.72	0.2709	0.00	0	10,188
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,514.80190	3,802.366	24.72	0.7291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			616.83420	550.087	25.79	0.2505	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,969.33420	4,266.187	25.79	0.7495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			612.17500	546.234	25.92	0.2483	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,319.14670	1,498.405	20.10	0.5041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			786.11440	677.010	23.25	0.3147	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,838.61440	3,093.110	23.25	0.6853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			697.39750	607.397	24.18	0.2825	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,299.89750	3,573.497	24.18	0.7175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			675.98250	594.453	24.50	0.2754	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			555.83790	654.421	17.73	0.3191	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,842.41790	1,599.196	18.10	0.6496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			644.91790	765.296	18.10	0.3504	0.00	0	6,870
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,735.01000	1,507.150	18.45	0.6217	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			737.51000	873.249	18.45	0.3783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,316.64670	1,132.305	20.10	0.4959	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,040.26120	1,818.092	18.76	0.6477	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			780.46120	911.392	18.76	0.3523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,034.97600	1,813.313	18.77	0.6465	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			785.17600	916.613	18.77	0.3535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,029.70530	1,808.554	18.78	0.6453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			789.90530	921.854	18.78	0.3547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			919.76710	1,067.530	19.27	0.3526	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,240.70100	2,047.959	19.29	0.6463	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			924.80100	1,073.059	19.29	0.3537	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,235.74830	2,043.495	19.30	0.6453	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			929.84830	1,078.594	19.30	0.3547	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,245.66710	2,052.430	19.27	0.6474	0.00	0	0
Total \$ / R Option												95,735,275.52	210,503	1,518,996
Total \$ / R												4,065,551,238.12	471,556	2,667,829
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.19980		15.52590			0.0000	12,661,433.40	833	1,278
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.43150		15.79220			0.0000	0.00	0	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.72290		16.09370			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.03390		16.39750			0.0000	0.00	0	0
Total \$ / R MAXI Future												12,661,433.40	833	1,509
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			314,769.79020	282,337.891	21.02	0.9778	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			1,179.79020	1,357.891	21.02	0.0222	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			313,780.47640	281,356.155	20.99	0.9775	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			1,190.47640	1,376.155	20.99	0.0225	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			312,795.17890	280,374.655	20.97	0.9772	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			1,205.17890	1,394.655	20.97	0.0228	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			243,398.83450	210,531.153	17.37	0.8831	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			8,178.83450	11,381.153	17.37	0.1169	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			242,510.12040	209,677.494	17.37	0.8819	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			8,290.12040	11,527.494	17.37	0.1181	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			241,622.57720	208,825.258	17.37	0.8807	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			8,402.57720	11,675.258	17.37	0.1193	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			162,242.79610	136,867.380	18.14	0.6450	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			53,872.79610	65,577.380	18.14	0.3550	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			163,435.23120	137,863.124	18.10	0.6483	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			53,065.23120	64,573.124	18.10	0.3517	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			162,838.13120	137,364.288	18.12	0.6467	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			53,468.13120	65,074.288	18.12	0.3533	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			196,871.17600	170,678.019	17.80	0.6791	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			56,121.17600	66,288.019	17.80	0.3209	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			196,276.21850	170,133.940	17.82	0.6777	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			56,526.21850	66,743.940	17.82	0.3223	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			195,682.89570	169,592.104	17.83	0.6763	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			56,932.89570	67,202.104	17.83	0.3237	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												12,661,433.40	833	1,509
£ / R	On	12/01/2016	Foreign Exchange Future			22.75770		23.24540			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			22.94860		23.43690			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			22.96100		23.44950			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			22.98950		23.47880			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			23.01810		23.50820			0.0000	18,391,461.90	799	33,542
£ / R	On	13/06/2016	Foreign Exchange Future			23.37350		23.91690			0.0000	467,470.00	20	656
£ / R	On	08/09/2016	Foreign Exchange Future			23.77430		24.33130			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.82540		24.38400			0.0000	0.00	0	225
£ / R	On	19/12/2016	Foreign Exchange Future			24.30950		24.85830			0.0000	0.00	0	0
Total £ / R Future												18,858,931.90	819	34,707
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			2,179.49920	1,711.488	19.64	0.9231	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			24.09920	43.788	19.64	0.0769	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,615.08110	1,270.169	19.06	0.6879	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			268.18110	411.569	19.06	0.3121	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,677.86860	1,325.565	18.87	0.6998	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			258.36860	394.565	18.87	0.3002	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			299.85730	447.676	18.87	0.3179	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,658.65730	1,317.176	18.87	0.6821	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,350.90820	3,864.832	21.09	0.9632	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			32.70820	36.732	21.09	0.0368	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,341.13150	3,855.102	21.07	0.9629	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			32.93150	37.002	21.07	0.0371	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,331.35630	3,845.373	21.05	0.9627	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			33.15630	37.273	21.05	0.0373	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,852.99220	2,385.898	17.96	0.8864	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			94.79220	117.798	17.96	0.1136	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			723.76060	586.550	21.14	0.3724	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,165.56060	1,518.450	21.14	0.6276	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,586.02120	3,080.473	17.75	0.8669	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			169.12120	206.973	17.75	0.1331	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,577.22680	3,071.932	17.74	0.8662	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			170.32680	208.432	17.74	0.1338	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,594.81940	3,089.022	17.75	0.8677	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			167.91940	205.522	17.75	0.1323	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,731.28760	2,326.275	18.39	0.6902	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			659.98760	811.975	18.39	0.3098	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,724.53450	2,320.407	18.39	0.6892	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			663.23450	816.107	18.39	0.3108	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,134.10230	1,001.006	21.94	0.3627	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,652.80230	3,076.706	21.94	0.6373	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,513.41180	3,017.319	17.73	0.7969	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			382.11180	443.019	17.73	0.2031	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,738.04440	2,332.155	18.38	0.6913	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			656.74440	807.856	18.38	0.3087	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,325.55150	1,998.514	19.02	0.6161	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			941.55150	1,173.114	19.02	0.3839	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,319.60920	1,993.866	19.03	0.6151	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			945.60920	1,178.466	19.03	0.3849	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,331.50450	2,003.174	19.01	0.6171	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			937.50450	1,167.774	19.01	0.3829	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,090.31470	2,707.742	18.57	0.6823	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			872.01470	1,038.242	18.57	0.3177	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,084.00470	2,702.255	18.58	0.6814	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			875.70470	1,042.754	18.58	0.3186	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,096.63400	2,713.249	18.56	0.6831	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			868.33400	1,033.749	18.56	0.3169	0.00	0	0
Total £ / R Option												0.00	0	56,828
Total £ / R												18,858,931.90	819	91,535
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12551		0.12885			0.0000	0.00	0	11,148
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12779		0.13143			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13068		0.13444			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	15,736
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,041.08900	792.852	19.19	0.6981	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			156.28900	241.652	19.19	0.3019	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,890.71320	2,553.513	18.57	0.9940	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			5.91320	2.313	18.57	0.0060	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,902.83590	1,588.323	18.57	0.9301	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			18.03590	37.123	18.57	0.0699	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			811.76200	631.090	20.35	0.4809	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			668.36200	852.090	20.35	0.5191	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,205.02810	1,870.001	18.23	0.8911	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			61.62810	91.001	18.23	0.1089	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,382.51680	1,108.466	18.57	0.7076	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			239.11680	329.466	18.57	0.2924	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,547.24370	2,202.512	18.18	0.8776	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			103.24370	134.712	18.18	0.1224	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,733.57140	1,442.139	18.26	0.7303	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			289.57140	374.339	18.26	0.2697	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,137.94460	936.700	19.87	0.5465	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			693.94460	868.900	19.87	0.4535	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	15,736

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/12/2015	Foreign Exchange Future			16.42860		16.83860			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.53120		16.94290			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.54500		16.95690			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.61710		17.03030			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.64070		17.05470			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.67470		17.08970			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.69830		17.11410			0.0000	69,364,738.20	4,154	68,380
€ / R	On	13/06/2016	Foreign Exchange Future			16.99960		17.45590			0.0000	0.00	0	5,463
€ / R	On	19/09/2016	Foreign Exchange Future			17.38250		17.85270			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			17.79330		18.25800			0.0000	0.00	0	4,500
Total € / R Future												69,364,738.20	4,154	84,412
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			1,159.91770	765.464	19.75	0.8833	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			21.31770	36.864	19.75	0.1167	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,548.60430	1,141.752	21.72	0.9549	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			10.00430	13.152	21.72	0.0451	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,340.21910	1,928.050	17.94	0.9814	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			7.31910	6.850	17.94	0.0186	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,330.29800	1,918.136	17.89	0.9812	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			7.39800	6.936	17.89	0.0188	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,320.37790	1,908.224	17.84	0.9809	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			7.47790	7.024	17.84	0.0191	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,102.42070	1,690.536	16.71	0.9740	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			9.52070	9.336	16.71	0.0260	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,033.20440	1,621.924	16.48	0.9702	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			10.30440	10.724	16.48	0.0298	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,822.46880	1,424.428	17.02	0.9337	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			15.56880	29.428	17.02	0.0663	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,474.07780	1,098.836	17.35	0.8600	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			37.17780	73.836	17.35	0.1400	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			167.38860	261.314	17.70	0.3118	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,684.08690	1,307.455	17.21	0.8591	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			53.78690	90.355	17.21	0.1409	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,137.68860	818.414	17.70	0.6882	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,594.35450	1,228.199	17.25	0.8227	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			79.65450	127.499	17.25	0.1773	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,615.12490	1,252.864	17.16	0.8102	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			95.42490	148.164	17.16	0.1898	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			12.90910	16.110	19.74	0.0252	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			533.86190	723.259	18.55	0.5336	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,070.05080	3,654.586	21.82	0.9901	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			5.95080	6.286	21.82	0.0099	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,920.91560	3,505.573	21.34	0.9885	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			6.81560	7.273	21.34	0.0115	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,277.00910	2,864.410	19.74	0.9748	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			190.96610	281.204	17.38	0.2953	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	16.15	Call			1,195.00280	886.612	17.56	0.6651	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			230.90280	338.312	17.56	0.3349	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,091.58180	800.217	17.73	0.6248	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			277.48180	401.917	17.73	0.3752	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			747.96190	521.559	18.55	0.4664	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			76.77340	118.883	17.12	0.1544	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,342.91440	1,011.910	17.33	0.7177	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			178.81440	263.610	17.33	0.2823	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,312.58830	985.929	17.37	0.7073	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			188.48830	277.629	17.37	0.2927	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,305.06610	979.504	17.38	0.7047	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			44.95930	59.491	17.39	0.0865	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,202.27860	1,802.249	17.26	0.9075	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			48.17860	63.949	17.26	0.0925	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,117.51950	1,719.533	17.06	0.8978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			53.41950	71.233	17.06	0.1022	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,820.87340	1,447.183	17.12	0.8456	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			15.68440	19.755	19.38	0.0306	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,100.16910	2,688.563	19.34	0.9687	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			16.06910	20.263	19.34	0.0313	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,545.80460	2,139.584	18.06	0.9385	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			31.70460	41.284	18.06	0.0615	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,259.05930	1,857.791	17.39	0.9135	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,139.40860	2,727.560	19.42	0.9701	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			15.30860	19.260	19.42	0.0299	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,129.59540	2,717.806	19.40	0.9698	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			15.49540	19.506	19.40	0.0302	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,119.78440	2,708.055	19.38	0.9694	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,290.31180	2,848.738	16.64	0.9445	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			34.41180	49.139	16.64	0.0555	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,343.96600	1,937.655	16.63	0.8392	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,768.02180	1,411.634	16.97	0.7217	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			272.12180	372.034	16.97	0.2783	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			128.06600	178.055	16.63	0.1608	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,335.38830	1,929.570	16.63	0.8379	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			129.48830	179.970	16.63	0.1621	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,326.82270	1,921.500	16.63	0.8365	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			130.92270	181.900	16.63	0.1635	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			143.21580	181.667	16.63	0.1336	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,037.26340	2,605.828	16.63	0.8654	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			144.56340	183.328	16.63	0.1346	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,054.57490	2,622.514	16.63	0.8674	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			141.87490	180.014	16.63	0.1326	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,045.91580	2,614.166	16.63	0.8664	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			715.21960	863.445	17.41	0.3652	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			0.00000	1,983.060	16.85	0.7141	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	16.40	Put			0.00000	589.760	16.85	0.2859	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,026.85660	1,699.756	17.26	0.6493	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			668.85660	806.456	17.26	0.3507	0.00	0	2,922
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,246.53620	4,631.193	24.20	0.7674	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,974.65900	1,656.247	17.38	0.6374	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			706.65900	852.947	17.38	0.3626	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,968.93210	1,651.489	17.40	0.6361	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			710.93210	858.189	17.40	0.3639	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,963.21960	1,646.745	17.41	0.6348	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			0.00000	616.668	22.25	0.2793	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			0.00000	3,623.368	22.25	0.7207	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			604.53620	524.493	24.20	0.2326	0.00	0	2,922
Total € / R Option												0.00	0	335,792
Total € / R												69,364,738.20	4,154	420,204
AUS\$ / R	On	15/01/2016	Foreign Exchange Future			10.83370		11.09570			0.0000	0.00	0	3
AUS\$ / R	On	14/03/2016	Foreign Exchange Future			10.91270		11.17750			0.0000	2,182,540.00	200	9,284
AUS\$ / R	On	13/06/2016	Foreign Exchange Future			11.03260		11.32170			0.0000	0.00	0	250
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			11.19510		11.49060			0.0000	0.00	0	500
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			11.37830		11.66700			0.0000	0.00	0	0
Total AUS\$ / R Future												2,182,540.00	200	10,037
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,157.42440	900.971	19.47	0.9368	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			11.72440	17.272	19.47	0.0632	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,147.63820	891.634	19.46	0.9347	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			11.93820	17.935	19.46	0.0653	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,137.85670	882.319	19.44	0.9325	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			12.15670	18.619	19.44	0.0675	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,408.04800	1,150.953	16.58	0.9110	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			30.54800	38.253	16.58	0.0890	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			875.55270	660.331	16.35	0.7367	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			98.05270	147.631	16.35	0.2633	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			293.68210	194.651	17.70	0.3252	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			516.18210	681.951	17.70	0.6748	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,707.05730	1,445.909	18.03	0.9458	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			19.55730	23.209	18.03	0.0542	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,697.33740	1,436.283	17.98	0.9449	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			19.83740	23.583	17.98	0.0551	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,687.62210	1,426.662	17.93	0.9440	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			20.12210	23.962	17.93	0.0560	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,342.95170	1,095.578	16.03	0.8041	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			101.25170	142.978	16.03	0.1959	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,334.39790	1,087.760	16.02	0.8017	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			102.69790	145.160	16.02	0.1983	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,325.86130	1,079.968	16.02	0.7994	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	13/06/2016	Foreign Exchange Option	10.10	Put			104.16130	147.368	16.02	0.2006	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			175.01020	224.010	15.84	0.2314	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,471.56310	1,223.766	15.84	0.7729	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			170.96310	218.666	15.84	0.2271	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,463.57760	1,216.425	15.84	0.7708	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			172.97760	221.325	15.84	0.2292	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,455.61020	1,209.110	15.84	0.7686	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,325.15450	1,108.352	15.78	0.6858	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			328.15450	400.052	15.78	0.3142	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,318.32470	1,102.170	15.78	0.6837	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			331.32470	403.870	15.78	0.3163	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,332.00480	1,114.561	15.78	0.6879	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			325.00480	396.261	15.78	0.3121	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												2,182,540.00	200	10,637
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.08690		11.31010			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.25770		11.50620			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			136.98290	214.001	15.42	0.3562	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			650.96200	502.733	15.39	0.6530	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			130.86200	205.833	15.39	0.3470	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			643.99920	496.793	15.41	0.6484	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			133.89920	209.893	15.41	0.3516	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			637.08290	490.901	15.42	0.6438	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			877.83960	715.433	16.02	0.6432	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			241.63960	327.733	16.02	0.3568	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			871.15890	709.893	16.04	0.6401	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			244.95890	332.193	16.04	0.3599	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			864.50850	704.385	16.05	0.6369	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			248.30850	336.685	16.05	0.3631	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CF CANDCO	On	22/12/2015	Foreign Exchange Future			1,047.66170		1,047.66170			0.0000	0.00	0	0
Total CF CANDO CAGJ Future												0.00	0	0
Total CF CANDO CAGJ												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.46920		15.86040			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			15.77460		16.20420			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 CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,089.35160	813.999	17.94	0.6546	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			218.95160	334.799	17.94	0.3454	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,082.36680	808.136	17.95	0.6518	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			221.96680	338.936	17.95	0.3482	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,075.40950	802.306	17.96	0.6489	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			225.00950	343.106	17.96	0.3511	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,976.62770	1,622.304	17.50	0.7885	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			172.42770	247.704	17.50	0.2115	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,968.15610	1,614.924	17.51	0.7869	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			173.95610	250.324	17.51	0.2131	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,985.11070	1,629.703	17.50	0.7902	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			170.91070	245.103	17.50	0.2098	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			2.30240		2.34270			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.31980		2.36390			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,757.37170	1,468.911	19.34	0.6991	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			330.37170	444.911	19.34	0.3009	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,684.40150	1,403.975	19.35	0.6823	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			357.40150	479.975	19.35	0.3177	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,831.86890	1,537.614	19.37	0.7151	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			304.86890	413.614	19.37	0.2849	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,132.78390	1,826.949	18.86	0.6670	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			593.78390	728.949	18.86	0.3330	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,065.50970	1,767.567	18.89	0.6544	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			626.50970	769.567	18.89	0.3456	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,999.44350	1,709.536	18.91	0.6417	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			660.44350	811.536	18.91	0.3583	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158
DKK / R	On	14/03/2016	Foreign Exchange Future			2.24480		2.30070			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.28740		2.34890			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,878.69100	1,454.379	20.74	0.6810	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			371.69100	506.379	20.74	0.3190	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,807.83650	1,393.312	20.80	0.6644	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			400.83650	545.312	20.80	0.3356	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,951.05290	1,519.353	20.73	0.6970	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			344.05290	471.353	20.73	0.3030	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,067.90050	2,571.281	20.81	0.7648	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			378.90050	497.281	20.81	0.2352	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,992.21420	2,500.949	20.83	0.7545	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			403.21420	526.949	20.83	0.2455	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,917.58520	2,431.778	20.85	0.7440	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			428.58520	557.778	20.85	0.2560	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			0.14570		0.14950			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14580		0.14900			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14600		0.14950			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			0.06900		0.07190			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06600		0.06910			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06390		0.06650			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			10.13380		10.31130			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.24330		10.42220			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.34450		10.54450			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.48250		10.68930			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			1,032.88420	854.195	44.79	0.9962	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			1.58420	0.395	44.79	0.0038	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			1,022.93630	844.233	44.72	0.9959	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			1.63630	0.433	44.72	0.0041	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			1,012.99040	834.273	44.65	0.9955	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			1.69040	0.473	44.65	0.0045	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			973.22750	794.474	44.37	0.9938	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			1.92750	0.674	44.37	0.0062	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,293.76700	1,114.019	13.24	0.9613	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			11.56700	10.719	13.24	0.0387	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,283.95740	1,104.207	13.18	0.9606	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			11.75740	10.907	13.18	0.0394	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,274.15150	1,094.400	13.12	0.9598	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	14/03/2016	Foreign Exchange Option	9.16	Put			11.95150	11.100	13.12	0.0402	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,578.99460	1,386.027	15.50	0.9066	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			44.49460	51.527	15.50	0.0934	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,597.67180	1,404.352	15.54	0.9094	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			43.17180	49.852	15.54	0.0906	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,588.32800	1,395.183	15.52	0.9080	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			43.82800	50.683	15.52	0.0920	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,360.16780	1,180.543	14.86	0.8037	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			130.86780	158.043	14.86	0.1963	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,352.10830	1,172.815	14.86	0.8015	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			132.80830	160.315	14.86	0.1985	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,344.06770	1,165.109	14.85	0.7993	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			134.76770	162.609	14.85	0.2007	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			1.09860		1.10230			0.0000	112,057.20	102	4,506
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10160		1.10530			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10560		1.10930			0.0000	0.00	0	0
Total QUANTO € / \$ Future												112,057.20	102	4,506
Total QUANTO € / \$												112,057.20	102	4,506
RAIN	On	13/06/2016	Foreign Exchange Future			26,681.76000		27,323.27000			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			10.76440		10.98510			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.90410		11.14800			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			1,050.65550	861.010	16.12	0.8377	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			45.55550	76.610	16.12	0.1623	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,041.96420	852.897	16.12	0.8346	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			46.86420	78.497	16.12	0.1654	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,033.30250	844.819	16.13	0.8314	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			48.20250	80.419	16.13	0.1686	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,092.05470	903.830	16.16	0.7372	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			154.05470	209.730	16.16	0.2628	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,107.30590	917.901	16.16	0.7428	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			149.30590	203.801	16.16	0.2572	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,099.66690	910.850	16.16	0.7400	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			151.66690	206.750	16.16	0.2600	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.01760		5.06280			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.96800		5.02060			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			586.43700	547.584	17.58	0.9059	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			13.63700	19.984	17.58	0.0941	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			576.87770	538.251	17.48	0.9028	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			14.07770	20.651	17.48	0.0972	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			567.33460	529.250	17.44	0.8988	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			14.53460	21.650	17.44	0.1012	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			375.77040	345.566	16.59	0.6644	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			115.17040	137.566	16.59	0.3356	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			369.01850	339.192	16.57	0.6579	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			118.41850	141.192	16.57	0.3421	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			362.33130	332.883	16.56	0.6514	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			121.73130	144.883	16.56	0.3486	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			1.29190		1.32750			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.22790		1.27040			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												4072995663.30	267,161	1,307,619
Total Options												95735275.52	210,503	1,922,216
Grand Total:												4,168,730,938.82	477,664	3,229,835