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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/12/2015 Foreign Exchange Future			15.03700		15.04560			0.0000	7,518,500.00	500	0
\$ / R On 22/12/2015 Foreign Exchange Future			15.03950		15.04560			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			15.05150		15.06030			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.07070		15.08030			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.09090		15.10090			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.09380		15.10380			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.09960		15.10970			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.13420		15.14410			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.13990		15.14960			0.0000	3,209,658.80	212	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.17980		15.18860			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.19980		15.20800			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.21680		15.22480			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.21970		15.22770			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.22810		15.23610			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.23370		15.24180			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.24770		15.25590			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.25890		15.26720			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.26730		15.27570			0.0000	281,070,993.00	18,410	1,005,825
\$ / R On 15/03/2016 Foreign Exchange Future			15.27010		15.27850			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.27300		15.28130			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.29260		15.30110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			15.30970		15.31820			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			15.35840		15.36680			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			15.36690		15.37530			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.38980		15.39820			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.42980		15.43810			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.43840		15.44670			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.47840		15.48670			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.48990		15.49810			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.50700		15.51520			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.51280		15.52090			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.51560		15.52380			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.52710		15.53520			0.0000	44,624,885.40	2,874	46,032
\$ / R	On	24/06/2016	Foreign Exchange Future			15.55860		15.56680			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.57030		15.57850			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.65560		15.66380			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.69970		15.70790			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.74380		15.75200			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.77610		15.78430			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.78200		15.79020			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.78490		15.79320			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.79670		15.80490			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.80250		15.81080			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.81430		15.82260			0.0000	14,232,870.00	900	33,414
\$ / R	On	28/09/2016	Foreign Exchange Future			15.84160		15.85000			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.92860		15.93670			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.03100		16.03890			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.08070		16.08840			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.09630		16.10390			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.30910		16.31870			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.55460		16.56730			0.0000	0.00	0	0
Total \$ / R Future												350,656,907.20	22,896	1,099,714
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			4,245.60000	4,237.000	21.93	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	21.93	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,905.60000	3,897.000	21.93	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.00000	0.000	21.93	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			3,895.60000	3,887.000	21.93	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	21.93	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			896.18530	887.000	21.93	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			0.58530	0.000	21.93	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			0.03230	0.000	21.93	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			2,824.43230	2,833.000	21.93	1.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			1,076.06460	1,069.548	43.21	0.9995	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			0.46460	0.048	43.21	0.0005	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			1,066.09360	1,059.550	42.97	0.9994	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			0.49360	0.050	42.97	0.0006	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	22/12/2015	Foreign Exchange Option	14.43	Call			621.88580	610.184	32.90	0.9921	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			0.43720	0.046	43.46	0.0005	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			6.28580	0.684	32.90	0.0079	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			1,155.88510	1,149.534	45.17	0.9996	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			0.28510	0.034	45.17	0.0004	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			1,145.90310	1,139.536	44.92	0.9996	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			0.30310	0.036	44.92	0.0004	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			1,086.03720	1,079.546	43.46	0.9995	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,144.41010	1,133.584	23.40	0.9885	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			4.11010	2.084	23.40	0.0115	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,561.90350	1,552.227	27.72	0.9962	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			1.60350	0.727	27.72	0.0038	0.00	0	100
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			311.14360	281.993	18.78	0.5774	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			200.84360	181.293	18.78	0.4226	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			305.72680	276.492	18.79	0.5705	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			205.42680	185.792	18.79	0.4295	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			237.23940	207.601	18.96	0.4738	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			276.93940	256.901	18.96	0.5262	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,311.59860	1,300.675	20.07	0.9671	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			10.69860	9.775	20.07	0.0329	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,175.20260	2,164.921	23.50	0.9960	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			1.40260	1.122	23.50	0.0040	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			485.15700	466.835	18.77	0.6673	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			175.45700	167.235	18.77	0.3327	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			425.16300	406.142	18.88	0.6156	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			215.46300	206.542	18.88	0.3844	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			370.36840	350.829	18.99	0.5628	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			64.75260	60.236	18.34	0.1556	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			260.66840	251.230	18.99	0.4372	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,131.50420	1,119.634	18.96	0.9392	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			21.80420	20.034	18.96	0.0608	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,038.60150	1,026.196	18.77	0.9221	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			28.90150	26.596	18.77	0.0779	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			774.45260	759.836	18.34	0.8444	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,652.65900	1,641.983	18.28	0.9768	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			8.55900	7.783	18.28	0.0232	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			777.92870	762.031	18.04	0.7876	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			113.82870	107.831	18.04	0.2124	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			372.43340	353.500	19.04	0.5009	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			388.33340	379.300	19.04	0.4991	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,177.89180	2,167.404	20.88	0.9907	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			3.79180	3.204	20.88	0.0093	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,038.76880	2,028.223	20.19	0.9883	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			4.66880	4.023	20.19	0.0117	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			309.58730	291.209	19.49	0.4342	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			485.48730	477.009	19.49	0.5658	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,344.63540	3,334.594	25.90	0.9989	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.53540	0.394	25.90	0.0011	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			963.53240	948.905	17.95	0.8531	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			73.93240	69.005	17.95	0.1469	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			776.23210	759.683	18.15	0.7756	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			126.63210	119.783	18.15	0.2244	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,427.36030	1,416.060	17.71	0.9559	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			17.76030	16.160	17.71	0.0441	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,589.44700	3,580.475	24.37	0.9984	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.84700	0.675	24.37	0.0016	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			375.96240	354.479	19.63	0.4384	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			587.36240	574.679	19.63	0.5616	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,038.63680	1,019.303	17.90	0.8098	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			130.63680	119.503	17.90	0.1902	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			636.52410	613.242	18.64	0.6151	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			338.52410	323.442	18.64	0.3849	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,343.06610	1,327.107	17.75	0.8940	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			65.06610	57.307	17.75	0.1060	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			362.08710	340.555	20.08	0.3903	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			777.28710	763.755	20.08	0.6097	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,427.72920	3,418.980	23.33	0.9955	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			2.92920	2.180	23.33	0.0045	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,759.66940	1,746.601	18.28	0.9428	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			34.86940	29.801	18.28	0.0572	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			707.82410	684.653	18.54	0.6396	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			323.02410	307.853	18.54	0.3604	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			827.63010	805.943	18.29	0.7005	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			249.93010	236.243	18.29	0.2995	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,393.51340	1,377.021	17.71	0.8844	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			77.41340	68.921	17.71	0.1156	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			872.87860	850.691	18.11	0.7159	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			236.77860	222.591	18.11	0.2841	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			877.87820	855.419	18.18	0.7116	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			246.07820	231.719	18.18	0.2884	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			871.47960	848.960	18.20	0.7085	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			249.67960	235.260	18.20	0.2915	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			884.31170	861.915	18.17	0.7146	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			242.51170	228.215	18.17	0.2854	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			876.71850	853.659	18.22	0.6984	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			270.81850	255.959	18.22	0.3016	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,750.36120	2,739.002	20.48	0.9817	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			13.16120	10.102	20.48	0.0183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			199.69820	184.185	22.38	0.2091	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,673.99820	1,666.885	22.38	0.7909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			15.04110	21.795	29.52	0.0276	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,969.34110	4,984.495	29.52	0.9724	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			296.36720	276.715	21.18	0.2971	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			1,220.66720	1,209.415	21.18	0.7029	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			267.75890	249.175	21.49	0.2719	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,332.05890	1,321.875	21.49	0.7281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			238.60920	221.245	21.84	0.2455	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,462.90920	1,453.945	21.84	0.7545	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			342.88550	321.736	20.75	0.3368	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,067.18550	1,054.436	20.75	0.6632	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			316.43460	296.101	20.99	0.3145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,150.73460	1,138.801	20.99	0.6855	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			307.34500	287.317	21.08	0.3067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,181.64500	1,170.017	21.08	0.6933	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			411.68990	389.156	20.22	0.3927	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			885.98990	871.856	20.22	0.6073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			382.64050	360.630	20.43	0.3695	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			956.94050	943.330	20.43	0.6305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			345.39900	324.189	20.73	0.3389	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			1,059.69900	1,046.889	20.73	0.6611	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			469.56770	446.216	19.84	0.4369	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			763.86770	748.916	19.84	0.5631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			462.76420	439.493	19.88	0.4319	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			777.06420	762.193	19.88	0.5681	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			459.39990	436.168	19.90	0.4293	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			783.69990	768.869	19.90	0.5707	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			483.46530	459.958	19.75	0.4472	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			737.76530	722.658	19.75	0.5528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			476.46770	453.038	19.80	0.4421	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			750.76770	735.738	19.80	0.5579	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			473.00700	449.615	19.82	0.4395	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			757.30700	742.315	19.82	0.5605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			615.43650	590.461	19.08	0.5375	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			539.73650	523.161	19.08	0.4625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			593.01030	567.988	19.16	0.5232	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			567.31030	550.688	19.16	0.4768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			584.23450	559.550	19.20	0.5176	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			578.53450	562.250	19.20	0.4824	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			697.03840	672.410	18.82	0.5865	336,204.95	500	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			451.33840	435.110	18.82	0.4135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			692.00620	667.348	18.84	0.5836	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			456.30620	440.048	18.84	0.4164	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			633.88730	608.969	19.02	0.5489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			518.18730	501.669	19.02	0.4511	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			717.46930	692.965	18.76	0.5982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			431.76930	415.665	18.76	0.4018	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			712.31560	687.781	18.78	0.5953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			436.61560	420.481	18.78	0.4047	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			707.19450	682.625	18.79	0.5924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			441.49450	425.325	18.79	0.4076	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			880.02230	856.882	18.32	0.6825	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			304.32230	289.582	18.32	0.3175	173,749.14	600	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			850.16480	826.733	18.40	0.6681	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			324.46480	309.433	18.40	0.3319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			765.18310	741.016	18.63	0.6245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			389.48310	373.716	18.63	0.3755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,029.35090	1,006.464	18.01	0.7467	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			223.65090	209.164	18.01	0.2533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,008.46440	985.369	18.02	0.7388	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			232.76440	218.069	18.02	0.2612	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			948.41400	925.992	18.16	0.7138	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			262.71400	248.692	18.16	0.2862	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,220.43810	1,199.668	17.89	0.8104	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			154.73810	142.368	17.89	0.1896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,182.32790	1,161.125	17.91	0.7988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			166.62790	153.825	17.91	0.2012	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,144.85250	1,123.226	17.93	0.7869	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			179.15250	165.925	17.93	0.2131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,387.09530	1,368.232	17.79	0.8549	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			111.39530	100.932	17.79	0.1451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,306.44300	1,286.659	17.84	0.8345	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			130.74300	119.359	17.84	0.1655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,228.13470	1,207.454	17.88	0.8126	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			152.43470	140.154	17.88	0.1874	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,589.39270	1,572.742	17.68	0.8975	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			73.69270	65.442	17.68	0.1025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,436.55520	1,418.248	17.77	0.8665	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			100.85520	90.948	17.77	0.1335	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,428.25830	1,409.857	17.77	0.8646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			102.55830	92.557	17.77	0.1354	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,781.40880	1,765.720	18.10	0.9219	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			55.70880	48.420	18.10	0.0781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,707.59560	1,691.543	17.93	0.9134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			61.89560	54.243	17.93	0.0866	13,560.85	250	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,598.07170	1,581.508	17.68	0.8991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			72.37170	64.208	17.68	0.1009	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,110.50850	2,096.399	18.84	0.9511	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			34.80850	29.099	18.84	0.0489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,053.47140	2,039.098	18.71	0.9469	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			37.77140	31.798	18.71	0.0531	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,827.83820	1,812.377	18.21	0.9268	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			52.13820	45.077	18.21	0.0732	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,495.66420	2,483.179	19.68	0.9722	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			19.96420	15.879	19.68	0.0278	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	12.95	Call			2,350.34710	2,337.286	19.37	0.9655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			24.64710	19.986	19.37	0.0345	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,206.04680	2,192.369	19.05	0.9574	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			30.34680	25.069	19.05	0.0426	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,024.84230	3,014.040	20.82	0.9877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			9.14230	6.740	20.82	0.0123	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,739.66740	2,728.039	20.21	0.9808	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			13.96740	10.739	20.21	0.0192	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,554.03630	2,541.769	19.81	0.9745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			18.33630	14.469	19.81	0.0255	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,233.12520	3,222.430	21.46	0.9906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			7.42520	5.130	21.46	0.0094	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,223.19710	3,212.490	21.43	0.9905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			7.49710	5.190	21.43	0.0095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,173.56760	3,162.801	21.26	0.9899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			7.86760	5.501	21.26	0.0101	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,332.44460	3,321.866	21.81	0.9917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			6.74460	4.566	21.81	0.0083	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,282.77640	3,272.140	21.63	0.9912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			7.07640	4.840	21.63	0.0088	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,243.05400	3,232.371	21.50	0.9907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			7.35400	5.071	21.50	0.0093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,481.54260	3,471.136	22.32	0.9930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			5.84260	3.836	22.32	0.0070	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,680.52900	3,670.342	23.01	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			4.82900	3.042	23.01	0.0055	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,451.71250	3,441.272	22.22	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			6.01250	3.972	22.22	0.0072	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,372.19080	3,361.659	21.94	0.9921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			6.49080	4.359	21.94	0.0079	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,228.56510	4,218.906	24.90	0.9972	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			2.86510	1.606	24.90	0.0028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,730.30490	3,720.171	23.18	0.9948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			4.60490	2.871	23.18	0.0052	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			404.80150	382.390	20.32	0.3850	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			916.30150	902.290	20.32	0.6150	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			933.85940	911.114	18.26	0.7018	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			282.55940	268.114	18.26	0.2982	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,985.36670	1,970.315	18.54	0.9393	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			44.06670	37.315	18.54	0.0607	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,705.77460	1,688.800	17.82	0.9018	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			74.67460	66.200	17.82	0.0982	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			770.92060	746.345	18.73	0.6075	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			439.82060	423.745	18.73	0.3925	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			660.94550	636.563	19.10	0.5355	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			592.74550	576.863	19.10	0.4645	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			412.07420	390.860	20.52	0.3685	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,053.87420	1,041.160	20.52	0.6315	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,525.57750	3,514.585	21.38	0.9917	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			7.37750	4.885	21.38	0.0083	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,882.03960	1,865.322	17.97	0.9179	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			63.83960	55.622	17.97	0.0821	0.00	0	150
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			500.38250	478.549	20.31	0.4052	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			1,023.58250	1,010.149	20.31	0.5948	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,553.44780	1,533.815	17.68	0.8400	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			148.14780	136.915	17.68	0.1600	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			675.67440	652.104	19.35	0.5096	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			720.37440	705.204	19.35	0.4904	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,983.62680	1,966.205	17.77	0.9036	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			85.42680	76.405	17.77	0.0964	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			618.81980	595.343	19.79	0.4638	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			880.61980	865.544	19.79	0.5362	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			432.57170	412.247	20.98	0.3455	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,324.37170	1,312.447	20.98	0.6545	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,607.55840	3,596.807	20.12	0.9892	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			9.35840	7.007	20.12	0.0108	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,407.16700	1,385.120	17.83	0.7746	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			249.06700	235.320	17.83	0.2254	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			729.42630	705.339	19.43	0.5070	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			801.32630	785.539	19.43	0.4930	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			578.71130	556.426	20.29	0.4181	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			1,112.01130	1,098.026	20.29	0.5819	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			444.40170	425.587	21.55	0.3210	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,657.70170	1,647.187	21.55	0.6790	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,696.58270	3,686.980	18.89	0.9876	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			9.88270	8.580	18.89	0.0124	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,088.17510	2,072.131	17.40	0.8947	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			101.47510	93.731	17.40	0.1053	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			584.85400	563.069	20.49	0.4058	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,228.15400	1,214.669	20.49	0.5942	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,141.22530	1,116.829	18.23	0.6645	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			463.12530	446.929	18.23	0.3355	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,327.78530	3,318.745	17.21	0.9827	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			12.58530	11.745	17.21	0.0173	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			858.26270	833.789	19.23	0.5372	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			793.06270	776.789	19.23	0.4628	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,305.84920	1,282.144	18.01	0.7105	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			384.94920	369.344	18.01	0.2895	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			739.72120	716.285	19.81	0.4766	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			998.82120	983.485	19.81	0.5234	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,311.65080	2,298.456	17.10	0.9164	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			77.85080	72.856	17.10	0.0836	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	13.30	Call			2,302.88660	2,289.607	17.11	0.9153	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			79.08660	74.007	17.11	0.0847	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,294.13690	2,280.773	17.12	0.9142	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			80.33690	75.173	17.12	0.0858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,401.00260	2,389.136	16.83	0.9267	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			65.80260	62.036	16.83	0.0733	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,321.68360	2,309.111	16.91	0.9173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			76.48360	72.011	16.91	0.0827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,312.94430	2,300.290	16.92	0.9162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			77.74430	73.190	16.92	0.0838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,304.22030	2,291.483	16.93	0.9151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			79.02030	74.383	16.93	0.0849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,141.49410	2,127.008	17.11	0.8926	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			106.29410	99.908	17.11	0.1074	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,116.34690	2,101.557	17.13	0.8887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			111.14690	104.457	17.13	0.1113	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,560.26240	1,538.417	17.74	0.7764	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			275.06240	261.317	17.74	0.2236	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,389.02320	1,365.975	17.91	0.7303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			353.82320	338.875	17.91	0.2697	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,174.75460	1,150.609	18.24	0.6613	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			489.55460	473.509	18.24	0.3387	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,131.54640	1,107.296	18.37	0.6450	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			526.34640	510.196	18.37	0.3550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,094.91260	1,070.602	18.49	0.6307	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			559.71260	543.502	18.49	0.3693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			651.39560	629.741	20.32	0.4258	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,216.19560	1,202.641	20.32	0.5742	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			613.22730	592.197	20.55	0.4051	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,308.02730	1,295.097	20.55	0.5949	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			534.98300	515.461	21.08	0.3610	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,529.78300	1,518.361	21.08	0.6390	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			472.58510	454.519	21.59	0.3241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,747.38510	1,737.419	21.59	0.6759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			448.51370	431.070	21.81	0.3095	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,843.31370	1,833.970	21.81	0.6905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			424.08760	407.314	22.05	0.2945	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,948.88760	1,940.214	22.05	0.7055	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			270.98120	258.794	23.54	0.1980	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,805.78120	2,801.694	23.54	0.8020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,664.05230	2,653.988	16.57	0.9522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			38.85230	36.888	16.57	0.0478	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,581.28630	2,570.738	16.65	0.9450	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			46.08630	43.638	16.65	0.0550	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			259.65610	247.876	23.69	0.1905	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,894.45610	2,890.776	23.69	0.8095	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,387.41310	3,378.763	17.12	0.9831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			12.21310	11.663	17.12	0.0169	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			545.23450	525.603	21.23	0.3566	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,618.43450	1,607.003	21.23	0.6434	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,053.89750	1,029.026	18.76	0.6010	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			657.09750	640.426	18.76	0.3990	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			561.85630	542.305	21.16	0.3628	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,603.35630	1,592.005	21.16	0.6372	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			471.93650	454.492	21.90	0.3115	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,933.43650	1,924.192	21.90	0.6885	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,788.78620	3,780.376	17.94	0.9863	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			10.28620	10.076	17.94	0.0137	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,188.60490	2,177.074	16.97	0.8900	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			110.10490	106.774	16.97	0.1100	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,289.74300	2,270.861	16.59	0.8882	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			125.94300	115.261	16.59	0.1118	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			537.91270	521.320	21.87	0.3276	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,004.11270	1,995.720	21.87	0.6724	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			475.52200	460.489	22.34	0.2944	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,261.72200	2,254.889	22.34	0.7056	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,877.16960	3,867.186	17.33	0.9851	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			13.36960	11.586	17.33	0.0149	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,042.34150	3,023.962	14.77	0.9680	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			34.44150	24.262	14.77	0.0320	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,072.40960	1,047.736	19.18	0.5603	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			884.50960	868.036	19.18	0.4397	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,459.03840	2,453.990	22.52	0.7042	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			472.03890	459.855	22.84	0.2759	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,650.03890	2,646.055	22.84	0.7241	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,970.31190	3,958.580	17.14	0.9825	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			18.31190	14.780	17.14	0.0175	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,394.10310	2,366.999	16.28	0.8870	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			142.10310	123.199	16.28	0.1130	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			511.03840	497.790	22.52	0.2958	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,274.17890	2,246.073	16.63	0.8589	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			189.87890	169.973	16.63	0.1411	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			532.10870	519.330	22.50	0.3006	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,487.80870	2,483.230	22.50	0.6994	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			521.46120	508.967	22.58	0.2953	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,537.16120	2,532.867	22.58	0.7047	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,431.25670	2,403.746	16.25	0.8858	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			146.95670	127.646	16.25	0.1142	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,220.61200	2,192.259	16.78	0.8473	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			210.41200	190.259	16.78	0.1527	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			623.32440	608.441	21.87	0.3435	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,133.12440	2,126.441	21.87	0.6565	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	09/09/2016	Foreign Exchange Option	13.50	Call			2,441.82290	2,413.779	16.24	0.8855	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			148.62290	128.879	16.24	0.1145	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			529.60710	517.124	22.57	0.2977	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,536.40710	2,532.225	22.57	0.7023	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,462.74130	1,434.944	18.18	0.6672	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			607.84130	588.244	18.18	0.3328	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			404.42240	396.121	23.79	0.2326	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,309.52240	3,309.420	23.79	0.7674	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,633.29910	2,605.688	15.77	0.9110	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			112.49910	93.188	15.77	0.0890	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,624.94970	2,597.260	15.79	0.9098	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			114.14970	94.760	15.79	0.0902	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,616.61700	2,588.850	15.81	0.9087	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			115.81700	96.350	15.81	0.0913	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,758.54350	1,730.543	17.80	0.7391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			435.94350	416.243	17.80	0.2609	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			611.72680	598.640	22.10	0.3320	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,289.12680	2,284.340	22.10	0.6680	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			572.74720	560.633	22.37	0.3137	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,450.14720	2,446.333	22.37	0.6863	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			342.59450	338.731	25.31	0.1950	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			4,069.99450	4,074.431	25.31	0.8050	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,628.96030	2,600.999	15.75	0.9088	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			116.36030	96.699	15.75	0.0912	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,687.56490	2,660.168	15.61	0.9167	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			104.96490	85.868	15.61	0.0833	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,645.62320	2,617.812	15.71	0.9111	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			113.02320	93.512	15.71	0.0889	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,637.28220	2,609.396	15.73	0.9100	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			114.68220	95.096	15.73	0.0900	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			504.73230	494.034	23.09	0.2757	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,904.73230	2,902.434	23.09	0.7243	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			480.91700	470.915	23.31	0.2641	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,040.91700	3,039.315	23.31	0.7359	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,071.62770	4,059.928	16.95	0.9799	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			21.62770	18.328	16.95	0.0201	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,504.18730	2,475.077	16.10	0.8851	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			154.18730	133.477	16.10	0.1149	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			490.18940	479.590	23.75	0.2547	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,403.48940	3,400.990	23.75	0.7453	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,159.22300	4,148.105	16.57	0.9794	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			22.52300	19.505	16.57	0.0206	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,593.21280	2,564.194	15.78	0.8869	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			156.51280	135.594	15.78	0.1131	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			500.78530	489.891	23.65	0.2597	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,334.08530	3,331.291	23.65	0.7403	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	28/11/2016	Foreign Exchange Option	19.40	Call		506.07010	494.610	24.42	0.2459	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,867.17010	3,863.610	24.42	0.7541	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,261.85590	4,251.503	16.16	0.9791	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		22.95590	20.503	16.16	0.0209	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,695.19420	2,665.846	15.37	0.8903	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		156.29420	134.846	15.37	0.1097	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,495.56410	3,476.611	14.21	0.9624	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		47.16410	35.911	14.21	0.0376	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,485.94810	3,466.840	14.19	0.9621	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		47.54810	36.140	14.19	0.0379	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,476.33350	3,457.071	14.17	0.9619	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		47.93350	36.371	14.17	0.0381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,899.65840	2,881.381	14.55	0.9163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		105.75840	95.081	14.55	0.0837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,751.24790	2,731.189	15.15	0.8921	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		147.34790	134.889	15.15	0.1079	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,781.25730	1,755.525	17.95	0.6881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,149.76520	5,148.385	26.92	0.7937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,321.47570	4,312.421	15.27	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		17.57570	16.121	15.27	0.0173	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,244.46240	4,240.568	25.45	0.7549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,915.77960	2,897.697	14.49	0.9187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		101.87960	91.397	14.49	0.0813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,907.70740	2,889.527	14.52	0.9175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		103.80740	93.227	14.52	0.0825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		453.66520	444.686	26.92	0.2063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,641.03830	3,634.975	24.14	0.7258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		585.40750	572.090	24.33	0.2694	0.00	0	10,188
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,731.50750	3,725.790	24.33	0.7306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		542.93050	531.250	25.33	0.2475	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,189.03050	4,184.950	25.33	0.7525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		538.36240	526.868	25.45	0.2451	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		3,409.47700	3,402.525	23.65	0.7121	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		612.02190	597.756	23.80	0.2828	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,488.12190	3,481.456	23.80	0.7172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		609.95240	595.756	23.84	0.2817	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,506.05240	3,499.456	23.84	0.7183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		594.93830	581.275	24.14	0.2742	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		867.16090	849.346	18.59	0.3703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,175.73790	1,153.009	20.11	0.5029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,471.83790	1,456.709	20.11	0.4971	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		689.27950	673.374	23.03	0.3162	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		3,035.37950	3,027.074	23.03	0.6838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		623.37700	608.824	23.65	0.2879	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		657.35730	639.225	17.95	0.3119	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,769.67540	1,743.959	17.96	0.6854	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	15.00	Put			665.77540	647.659	17.96	0.3146	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,667.07900	1,641.434	18.28	0.6573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			763.17900	745.134	18.28	0.3427	0.00	0	6,870
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,571.06090	1,545.646	18.59	0.6297	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,856.35500	1,832.611	18.49	0.6560	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			877.65500	863.511	18.49	0.3440	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,851.33470	1,827.590	18.50	0.6547	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			882.63470	868.490	18.50	0.3453	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,846.32180	1,822.577	18.51	0.6535	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			887.62180	873.477	18.51	0.3465	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			999.28530	989.777	18.62	0.3445	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,051.80720	2,029.616	18.63	0.6544	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,004.50720	995.016	18.63	0.3456	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,047.04220	2,024.869	18.64	0.6533	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,009.74220	1,000.269	18.64	0.3467	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,056.58530	2,034.377	18.62	0.6555	0.00	0	0
Total \$ / R Option												523,514.94	1,350	1,530,053
Total \$ / R												351,180,422.14	24,246	2,629,767
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.26730		15.27570			0.0000	610,692.00	40	1,279
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.52710		15.53520			0.0000	341,596.20	22	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.81430		15.82260			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.09630		16.10390			0.0000	0.00	0	0
Total \$ / R MAXI Future												952,288.20	62	1,510
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			289,676.92840	288,561.854	20.55	0.9849	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			1,106.92840	831.854	20.55	0.0151	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			288,693.20420	287,575.359	20.52	0.9847	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			1,123.20420	845.359	20.52	0.0153	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			287,709.74040	286,589.042	20.50	0.9845	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			1,139.74040	859.042	20.50	0.0155	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			219,224.33630	217,834.322	17.05	0.9000	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			9,704.33630	9,124.322	17.05	0.1000	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			218,374.25830	216,974.777	17.06	0.8988	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			9,854.25830	9,264.777	17.06	0.1012	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			217,526.04220	216,116.814	17.07	0.8976	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			10,006.04220	9,406.814	17.07	0.1024	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			144,975.52660	142,218.161	18.21	0.6591	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			63,715.52660	61,788.161	18.21	0.3409	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			146,064.92410	143,301.418	18.19	0.6624	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			62,804.92410	60,871.418	18.19	0.3376	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			145,499.91730	142,739.088	18.20	0.6608	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			63,239.91730	61,309.088	18.20	0.3392	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			178,091.75430	175,528.174	18.05	0.6862	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			66,701.75430	64,898.174	18.05	0.3138	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		177,532.79540	174,967.389	18.06	0.6848		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		67,142.79540	65,337.389	18.06	0.3152		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		176,975.42440	174,408.225	18.07	0.6834		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		67,585.42440	65,778.225	18.07	0.3166		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											952,288.20	62	1,510
£ / R	On 12/01/2016	Foreign Exchange Future			22.51200	22.50740			0.0000		0.00	0	15
£ / R	On 26/02/2016	Foreign Exchange Future			22.70500	22.69590			0.0000		0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			22.71760	22.70850			0.0000		0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			22.74700	22.73820			0.0000		0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future			22.77640	22.76780			0.0000	4,441,398.00		195	33,556
£ / R	On 13/06/2016	Foreign Exchange Future			23.17350	23.16240			0.0000	4,449,312.00		192	848
£ / R	On 08/09/2016	Foreign Exchange Future			23.56680	23.55500			0.0000	0.00		0	0
£ / R	On 19/09/2016	Foreign Exchange Future			23.61680	23.60430			0.0000	0.00		0	225
£ / R	On 19/12/2016	Foreign Exchange Future			24.05280	24.04010			0.0000	0.00		0	0
Total £ / R Future											8,890,710.00	387	34,913
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Call		1,442.75530	1,437.228	15.62	0.9573		0.00	0	0
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Put		25.35530	15.228	15.62	0.0427		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		990.47050	978.698	16.29	0.6658		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		384.57050	363.698	16.29	0.3342		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		366.77920	346.212	16.16	0.3193		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		1,045.27920	1,033.812	16.16	0.6807		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		1,043.28780	1,030.051	16.31	0.6593		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		425.08780	403.051	16.31	0.3407		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		3,599.58610	3,606.014	18.61	0.9752		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		21.78610	19.614	18.61	0.0248		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		3,589.69330	3,596.109	18.58	0.9751		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		21.89330	19.709	18.58	0.0249		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		3,579.80120	3,586.205	18.54	0.9749		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		22.00120	19.805	18.54	0.0251		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		2,089.86420	2,091.280	14.60	0.9140		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Put		72.06420	64.880	14.60	0.0860		0.00	0	21,300
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call		411.16030	393.188	19.13	0.3080		0.00	0	11,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put		1,593.36030	1,566.788	19.13	0.6920		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Call		2,829.98860	2,836.444	15.99	0.8776		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.50	Put		167.58860	162.944	15.99	0.1224		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Call		2,821.08000	2,827.488	15.97	0.8768		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.51	Put		168.68000	163.988	15.97	0.1232		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Call		2,838.90370	2,845.403	16.00	0.8783		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	20.49	Put		166.50370	161.904	16.00	0.1217		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Call		2,053.60230	2,052.958	16.75	0.6818		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.26	Put		758.60230	746.158	16.75	0.3182		0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option	22.27	Call		2,047.73340	2,047.052	16.76	0.6807		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			762.73340	750.252	16.76	0.3193	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			816.85380	812.147	20.61	0.3291	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,111.85380	3,095.347	20.61	0.6709	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,750.15750	2,753.320	16.18	0.7997	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			395.15750	386.520	16.18	0.2003	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,059.49150	2,058.876	16.75	0.6830	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			754.49150	742.076	16.75	0.3170	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,739.49250	1,737.360	17.52	0.5989	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,135.19250	1,120.560	17.52	0.4011	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,735.01530	1,732.857	17.53	0.5977	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,140.71530	1,126.057	17.53	0.4023	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,743.99030	1,741.868	17.51	0.6000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,129.69030	1,115.068	17.51	0.4000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,397.04350	2,394.325	17.11	0.6699	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			996.94350	981.525	17.11	0.3301	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,391.57370	2,388.819	17.12	0.6690	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,001.47370	986.019	17.12	0.3310	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,402.53310	2,399.851	17.10	0.6709	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			992.43310	977.051	17.10	0.3291	0.00	0	0
Total £ / R Option												0.00	0	56,828
Total £ / R												8,890,710.00	387	91,741
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12628		0.12592			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12879		0.12842			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13164		0.13127			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,526
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			750.13460	795.269	17.27	0.7443	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			158.23460	167.670	17.27	0.2557	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,595.74550	2,628.090	16.77	0.9984	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			3.84550	0.490	16.77	0.0016	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,605.75800	1,644.307	16.77	0.9604	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			13.85800	16.707	16.77	0.0396	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			564.16500	617.986	18.95	0.4977	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			722.56500	739.386	18.95	0.5023	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,894.81210	1,940.970	17.28	0.9158	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			53.21210	62.370	17.28	0.0842	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,079.23190	1,135.919	17.38	0.7413	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			237.63190	257.319	17.38	0.2587	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,224.98280	2,273.786	17.75	0.8937	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			97.78280	109.986	17.75	0.1063	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,422.07090	1,481.848	17.60	0.7531	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			294.87090	318.048	17.60	0.2469	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			875.89160	938.609	18.95	0.5629	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			748.69160	774.809	18.95	0.4371	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,526
€ / R	On	29/12/2015	Foreign Exchange Future			16.39900		16.30650			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.49920		16.40750			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.51330		16.42120			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.58730		16.49310			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.61190		16.51730			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.64670		16.55210			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.67110		16.57660			0.0000	23,356,211.10	1,401	69,642
€ / R	On	13/06/2016	Foreign Exchange Future			17.00190		16.90450			0.0000	4,488,501.60	264	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.37870		17.27880			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			17.75520		17.65320			0.0000	0.00	0	4,500
Total € / R Future												27,844,712.70	1,665	85,733
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			638.86030	710.029	18.71	0.9436	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			32.36030	11.029	18.71	0.0564	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,015.10930	1,101.730	21.63	0.9854	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			8.60930	2.730	21.63	0.0146	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,804.84990	1,895.041	18.71	0.9833	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			7.34990	5.841	18.71	0.0167	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,794.96830	1,885.140	18.67	0.9830	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			7.46830	5.940	18.67	0.0170	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,785.08890	1,875.242	18.62	0.9827	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			7.58890	6.042	18.62	0.0173	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,569.96710	1,658.024	17.65	0.9746	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			12.46710	8.824	17.65	0.0254	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,502.79620	1,590.092	17.61	0.9694	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			15.29620	10.892	17.61	0.0306	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,305.22170	1,388.140	17.30	0.9396	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			34.02170	24.840	17.30	0.0604	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			983.54430	1,056.281	17.34	0.8692	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			82.34430	62.981	17.34	0.1308	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			297.58000	252.934	17.82	0.3144	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,199.04870	1,271.693	17.37	0.8621	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			105.94870	84.393	17.37	0.1379	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			730.68000	780.234	17.82	0.6856	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,126.42190	1,194.213	17.45	0.8237	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			149.12190	122.313	17.45	0.1763	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,155.72940	1,221.709	17.41	0.8096	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			173.62940	145.009	17.41	0.1904	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,533.44060	3,627.355	22.44	0.9901	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			6.84060	6.255	22.44	0.0099	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,384.52960	3,478.468	21.99	0.9883	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			7.92960	7.368	21.99	0.0117	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,744.73490	2,837.138	20.27	0.9747	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			18.13490	16.038	20.27	0.0253	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.00000	8.348	24.75	0.0126	325.58	39	39
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			0.00000	5,237.248	24.75	0.9874	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			813.54450	859.024	17.85	0.6605	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			386.94450	337.924	17.85	0.3395	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			732.14670	772.676	18.01	0.6194	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			455.54670	401.576	18.01	0.3806	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			473.53930	495.937	18.79	0.4577	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			796.93930	724.837	18.79	0.5423	28,268.65	39	39
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			932.16970	984.363	17.64	0.7139	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			305.56970	263.263	17.64	0.2861	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			907.51740	958.367	17.68	0.7034	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			320.91740	277.267	17.68	0.2966	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			901.42590	951.941	17.69	0.7008	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			324.82590	280.841	17.69	0.2992	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,690.22010	1,771.316	17.39	0.9098	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			73.62010	60.216	17.39	0.0902	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,612.21810	1,690.021	17.30	0.8987	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			85.61810	68.921	17.30	0.1013	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,347.30870	1,417.637	17.38	0.8453	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			140.70870	116.537	17.38	0.1547	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,569.49710	2,661.021	19.80	0.9688	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			22.89710	19.921	19.80	0.0312	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,023.70470	2,110.454	18.33	0.9398	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			47.10470	39.354	18.33	0.0602	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,744.71060	1,827.211	17.55	0.9156	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			68.11060	56.111	17.55	0.0844	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,608.34590	2,700.086	19.91	0.9702	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			21.74590	18.986	19.91	0.0298	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,598.62850	2,690.315	19.88	0.9699	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			22.02850	19.215	19.88	0.0301	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,588.91470	2,680.548	19.85	0.9695	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			22.31470	19.448	19.85	0.0305	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,355.69060	1,416.040	17.32	0.7215	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			411.19060	374.141	17.32	0.2785	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,761.76600	2,851.524	16.97	0.9442	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,850.47310	1,925.918	17.00	0.8357	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			205.97310	184.018	17.00	0.1643	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			57.26600	49.624	16.97	0.0558	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,865.95270	1,942.032	17.00	0.8385	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			201.45270	180.132	17.00	0.1615	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,858.20260	1,933.966	17.00	0.8371	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			203.70260	182.066	17.00	0.1629	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			200.19550	186.871	16.96	0.1357	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,520.84330	2,607.282	16.96	0.8633	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			202.04330	188.582	16.96	0.1367	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,537.16010	2,623.868	16.96	0.8653	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			198.36010	185.168	16.96	0.1347	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,528.99550	2,615.571	16.96	0.8643	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,744.39860	4,650.845	24.22	0.7723	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,596.19120	1,643.515	17.70	0.6322	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			932.99120	878.315	17.70	0.3678	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			581.87880	597.489	22.29	0.2743	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,728.67880	3,642.289	22.29	0.7257	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			943.82020	888.804	17.72	0.3704	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,905.43180	1,968.109	17.19	0.7083	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			652.23180	612.909	17.19	0.2917	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,638.18760	1,687.060	17.58	0.6439	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			884.98760	831.860	17.58	0.3561	0.00	0	2,922
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			497.59860	506.045	24.22	0.2277	0.00	0	2,922
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,591.60170	1,638.752	17.71	0.6309	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			938.40170	883.552	17.71	0.3691	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,587.02020	1,634.004	17.72	0.6296	0.00	0	0
Total € / R Option												28,594.23	78	335,870
Total € / R												27,873,306.93	1,743	421,603
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.83010		10.79910			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.91410		10.88140			0.0000	10,914,100.00	1,000	13,638
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.05430		11.02030			0.0000	26,066,039.40	2,358	2,608
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.21500		11.18060			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.37830		11.34350			0.0000	0.00	0	0
Total AU\$ / R Future												36,980,139.40	3,358	16,749
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			862.57200	890.641	19.46	0.9545	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			13.47200	10.542	19.46	0.0455	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			853.01440	881.024	19.41	0.9529	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			13.91440	10.924	19.41	0.0471	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			843.47100	871.419	19.36	0.9514	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			14.37100	11.319	19.36	0.0486	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			161.07430	141.670	16.60	0.2592	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			188.72730	185.413	17.80	0.3201	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			707.32730	671.313	17.80	0.6799	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			26.68190	20.245	18.03	0.0497	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,398.52580	1,424.746	17.99	0.9494	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			27.12580	20.646	17.99	0.0506	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,125.25660	1,150.344	16.94	0.9140	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			43.85660	36.243	16.94	0.0860	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			642.47430	655.770	16.60	0.7408	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,417.64480	1,443.952	18.07	0.9512	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			26.24480	19.852	18.07	0.0488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,408.08190	1,434.345	18.03	0.9503	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			155.93800	136.724	15.99	0.1919	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,091.75220	1,106.885	16.00	0.8127	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			151.45220	132.585	16.00	0.1873	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,083.98170	1,098.942	16.00	0.8104	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			153.68170	134.642	16.00	0.1896	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,076.23800	1,091.024	15.99	0.8081	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,217.49650	1,230.169	15.96	0.7753	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			236.89650	215.169	15.96	0.2247	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,210.23480	1,222.746	15.95	0.7732	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			239.63480	217.746	15.95	0.2268	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,224.78050	1,237.615	15.96	0.7774	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			234.18050	212.615	15.96	0.2226	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			430.61820	402.898	15.89	0.3161	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,106.53460	1,113.805	15.89	0.6880	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			423.03460	395.505	15.89	0.3120	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,100.31560	1,107.488	15.89	0.6860	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			426.81560	399.188	15.89	0.3140	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,094.11820	1,101.198	15.89	0.6839	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												36,980,139.40	3,358	17,349
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.94080		10.96460			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.13020		11.15400			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			260.37070	258.274	15.35	0.4207	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			425.75240	399.701	15.33	0.5892	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			251.15240	248.901	15.33	0.4108	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			420.33600	394.363	15.34	0.5843	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			255.73600	253.563	15.34	0.4157	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			414.97070	389.074	15.35	0.5793	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			652.67550	625.366	15.94	0.6062	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			368.67550	365.166	15.94	0.3938	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			647.43520	620.173	15.96	0.6030	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			373.43520	369.973	15.96	0.3970	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			642.23170	615.013	15.97	0.5997	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			378.23170	374.813	15.97	0.4003	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			789.40510		944.04530			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 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			15.43630		15.41230			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			15.77300		15.74770			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			802.05280	807.185	19.10	0.6428	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			379.75280	360.885	19.10	0.3572	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			796.42510	801.464	19.11	0.6401	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			384.12510	365.164	19.11	0.3599	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			790.82950	795.776	19.12	0.6373	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			388.52950	369.476	19.12	0.3627	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,629.59750	1,646.992	18.61	0.7797	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			281.89750	273.992	18.61	0.2203	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,622.42180	1,639.744	18.61	0.7781	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			284.72180	276.744	18.61	0.2219	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,636.79550	1,654.262	18.61	0.7813	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			279.09550	271.262	18.61	0.2187	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			2.30440		2.30340			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.32460		2.32450			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			1,456.68710	1,437.532	18.82	0.7118	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			422.68710	393.532	18.82	0.2882	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,391.45460	1,371.190	18.84	0.6943	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			457.45460	427.191	18.84	0.3057	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,525.84680	1,507.805	18.86	0.7284	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			391.84680	363.805	18.86	0.2716	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,858.86240	1,825.363	18.60	0.6762	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			713.86240	679.363	18.60	0.3238	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,796.78330	1,764.811	18.62	0.6633	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			751.78330	718.811	18.62	0.3367	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,735.99980	1,705.642	18.65	0.6503	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			790.99980	759.642	18.65	0.3497	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			2.24060		2.22790			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Future			2.28710		2.27400			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			1,335.47620	1,389.221	20.52	0.6803	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			556.47620	483.221	20.52	0.3197	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,277.10840	1,327.944	20.57	0.6630	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			598.10840	521.944	20.57	0.3370	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,397.84870	1,454.456	20.51	0.6971	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			518.84870	448.456	20.51	0.3029	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,333.68670	2,411.893	20.86	0.7464	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			593.68670	540.893	20.86	0.2536	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,471.60490	2,552.675	20.83	0.7673	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			531.60490	481.675	20.83	0.2327	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,402.06810	2,481.700	20.84	0.7570	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			562.06810	510.701	20.84	0.2430	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			0.14650		0.14670			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14680		0.14660			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14520		0.14660			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			0.06980		0.06980			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06730		0.06590			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06490		0.06380			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.27790		10.23130			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.39800		10.35050			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.53550		10.48640			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,102.15540	1,145.503	13.18	0.9704	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			10.85540	7.603	13.18	0.0296	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,092.34820	1,135.654	13.13	0.9698	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			11.04820	7.754	13.13	0.0302	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,082.54530	1,125.808	13.07	0.9691	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			11.24530	7.908	13.07	0.0309	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,388.91590	1,430.797	15.40	0.9187	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			48.41590	42.797	15.40	0.0813	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,407.13670	1,449.286	15.44	0.9213	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			46.63670	41.286	15.44	0.0787	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,398.01920	1,440.036	15.42	0.9200	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			47.51920	42.036	15.42	0.0800	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,191.30610	1,225.073	15.09	0.8134	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			164.90610	149.573	15.09	0.1866	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,183.58580	1,217.063	15.08	0.8113	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			167.18580	151.563	15.08	0.1887	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,175.88890	1,209.076	15.07	0.8093	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			169.48890	153.576	15.07	0.1907	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09200		1.08520			0.0000	0.00	0	4,506
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09500		1.08810			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09890		1.09200			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,506
Total QUANTO € / \$												0.00	0	4,506
RAIN	On	13/06/2016	Foreign Exchange Future			26,726.14000		26,661.32000			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			10.81340		10.77520			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.97460		10.93480			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			869.26170	895.410	16.09	0.8593	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			74.06170	62.010	16.09	0.1407	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			861.08500	887.023	16.10	0.8564	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			75.88500	63.623	16.10	0.1436	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			852.94340	878.669	16.10	0.8534	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			77.74340	65.269	16.10	0.1466	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			927.54150	947.162	16.04	0.7598	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			202.74150	182.562	16.04	0.2402	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			941.80010	961.785	16.05	0.7652	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			197.00010	177.185	16.05	0.2348	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			934.65620	954.461	16.05	0.7625	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			199.85620	179.861	16.05	0.2375	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Future			5.12920		5.12680			0.0000	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Future			5.08880		5.08610			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			652.74280	653.209	19.00	0.9340	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			15.94280	14.010	19.00	0.0660	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			643.29570	643.757	18.92	0.9315	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			16.49570	14.557	18.92	0.0685	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			633.86730	634.324	18.84	0.9290	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			17.06730	15.124	18.84	0.0710	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Call			433.16150	432.427	17.06	0.7338	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			107.06150	103.627	17.06	0.2662	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			425.91800	425.103	17.03	0.7283	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			109.81800	106.303	17.03	0.2717	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			418.72920	417.833	16.99	0.7227	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			112.62920	109.034	16.99	0.2773	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			1.30150		1.30060			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.21290		1.21190			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									425324757.50	28,368	1,262,530
Total Options									552109.17	1,428	1,923,351
Grand Total:									425,876,866.67	29,796	3,185,881