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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/01/2016 Foreign Exchange Future			16.64700		16.15410			0.0000	149,823.00	9	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			16.64700		16.15410			0.0000	0.00	0	1,176
\$ / R On 14/01/2016 Foreign Exchange Future			16.64710		16.15650			0.0000	0.00	0	0
\$ / R On 15/01/2016 Foreign Exchange Future			16.64960		16.15890			0.0000	0.00	0	0
\$ / R On 20/01/2016 Foreign Exchange Future			16.66210		16.17090			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.66460		16.17400			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.66740		16.17720			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.68120		16.19280			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.68680		16.19910			0.0000	0.00	0	212
\$ / R On 10/02/2016 Foreign Exchange Future			16.72010		16.23660			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.72560		16.24290			0.0000	50,176.80	3	506
\$ / R On 19/02/2016 Foreign Exchange Future			16.74720		16.26390			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.76810		16.28190			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.77160		16.28490			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.78210		16.29390			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.78910		16.29990			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.80650		16.31490			0.0000	1,109,229.00	66	253
\$ / R On 11/03/2016 Foreign Exchange Future			16.82050		16.32690			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.83090		16.33590			0.0000	745,154,435.70	44,273	1,000,845
\$ / R On 15/03/2016 Foreign Exchange Future			16.83420		16.33900			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			16.83740		16.34220			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Future			16.86000		16.36400			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.87940		16.38270			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			16.90200		16.40450			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.90520		16.40760			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.90840		16.41070			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.93430		16.43570			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			16.94410		16.44510			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.97010		16.47020			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			17.01560		16.51410			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			17.02540		16.52350			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			17.07100		16.56730			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			17.08400		16.57990			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			17.10350		16.59870			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			17.11000		16.60490			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			17.11330		16.60810			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			17.12630		16.62060			0.0000	284,639,106.00	16,620	57,474
\$ / R	On	24/06/2016	Foreign Exchange Future			17.16210		16.65510			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			17.17510		16.66760			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.26610		16.76040			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.31130		16.80930			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.35650		16.85820			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.38960		16.89410			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.39560		16.90060			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.39870		16.90390			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.41070		16.91690			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.41670		16.92350			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.42880		16.93650			0.0000	174,288.00	10	33,694
\$ / R	On	28/09/2016	Foreign Exchange Future			17.45590		16.96590			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.55370		17.05970			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.68720		17.17330			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.75190		17.22840			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.77210		17.24560			0.0000	35,633,060.50	2,005	10,423
\$ / R	On	13/03/2017	Foreign Exchange Future			17.99620		17.46280			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			18.20050		17.68280			0.0000	0.00	0	0
Total \$ / R Future												1,066,910,119.00	62,986	1,110,927
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			2,354.10000	2,847.000	44.56	1.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			0.00000	0.000	44.56	0.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Call			534.55040	1,017.644	46.92	0.9950	0.00	0	5,000
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Put			10.45040	0.644	46.92	0.0050	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			3,224.12550	3,717.000	72.19	1.0000	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.02550	0.000	72.19	0.0000	0.00	0	0
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Call			542.55860	1,012.702	35.96	0.9732	0.00	0	5,000
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Put			26.05860	5.602	35.96	0.0268	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			1,162.12810	1,651.744	42.24	0.9914	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			3.22810	2.144	42.24	0.0086	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	15/01/2016	Foreign Exchange Option	14.40	Call		1,759.62780	2,250.038	48.01	0.9982	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put		0.72780	0.438	48.01	0.0018	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call		1,360.86230	1,850.854	44.16	0.9949	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		0.32620	0.203	50.89	0.0008	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put		1.96230	1.254	44.16	0.0051	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call		1,261.40610	1,751.238	43.20	0.9934	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put		2.50610	1.638	43.20	0.0066	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		2,159.15150	2,649.757	51.85	0.9994	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		0.25150	0.157	51.85	0.0006	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		2,059.22620	2,549.803	50.89	0.9992	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call		445.14590	873.473	23.63	0.9241	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put		84.24590	21.373	23.63	0.0759	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call		569.95640	1,027.406	25.16	0.9459	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put		49.05640	15.306	25.16	0.0541	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call		336.29300	725.143	24.09	0.8546	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put		152.29300	50.543	24.09	0.1454	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call		581.97060	1,031.821	25.18	0.9262	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put		64.77060	24.421	25.18	0.0738	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		1,718.37350	2,204.872	29.57	0.9897	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		5.57350	3.672	29.57	0.0103	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		1,057.10910	1,534.428	25.81	0.9638	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		24.30910	13.228	25.81	0.0362	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		3,083.06580	3,571.348	35.06	0.9995	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		0.26580	0.148	35.06	0.0005	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		907.22430	1,380.240	25.21	0.9494	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		34.42430	19.040	25.21	0.0506	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		2,693.42750	3,181.890	35.34	0.9981	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		0.62750	0.690	35.34	0.0019	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		4,392.80000	4,881.200	28.72	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		0.00000	0.000	28.72	0.0000	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		3,222.99540	3,711.263	34.39	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		0.19540	0.063	34.39	0.0002	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		2,460.47460	2,948.395	33.52	0.9959	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		1.37460	1.595	33.52	0.0041	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		1,942.95890	2,430.150	30.22	0.9912	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		3.85890	3.350	30.22	0.0088	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call		1,705.38750	2,191.587	28.70	0.9873	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put		6.28750	4.787	28.70	0.0127	0.00	0	2,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call		498.45000	869.981	22.64	0.7584	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put		271.85000	159.881	22.64	0.2416	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call		0.00000	485.556	23.69	0.5261	4,855,563.00	10,000	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put		0.00000	449.956	23.69	0.4739	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		4,642.93360	5,125.633	33.27	0.9999	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		0.03360	0.033	33.27	0.0001	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		929.76290	1,378.548	22.23	0.9010	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		86.86290	52.948	22.23	0.0990	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	19/02/2016	Foreign Exchange Option	14.91	Call			1,388.55100	1,864.255	22.29	0.9486	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			34.65100	27.055	22.29	0.0514	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,339.90100	2,824.590	26.22	0.9858	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			6.00100	7.390	26.22	0.0142	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,974.03430	2,459.212	24.74	0.9769	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			10.13430	12.012	24.74	0.0231	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,786.41110	3,273.573	27.03	0.9901	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			4.51110	5.473	27.03	0.0099	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,478.53940	1,958.384	22.11	0.9465	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			36.63940	30.283	22.11	0.0535	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			826.49660	1,244.575	21.42	0.8324	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			184.59660	116.475	21.42	0.1676	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,482.04310	4,968.420	31.55	0.9994	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.14310	0.320	31.55	0.0006	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,658.78560	2,146.346	22.78	0.9567	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			23.88560	24.746	22.78	0.0433	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,718.07720	2,207.018	22.63	0.9574	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			24.17720	24.918	22.63	0.0426	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,383.21870	2,872.777	25.02	0.9815	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			9.31870	10.677	25.02	0.0185	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,726.43740	2,215.981	22.57	0.9552	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			26.53740	26.881	22.57	0.0448	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,716.81450	2,206.314	22.54	0.9547	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			26.91450	27.214	22.54	0.0453	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,707.19790	2,196.651	22.51	0.9541	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			27.29790	27.551	22.51	0.0459	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,698.01650	2,188.453	22.01	0.9491	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			33.11650	31.953	22.01	0.0509	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,798.78800	4,293.125	28.20	0.9958	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			1.88800	2.625	28.20	0.0042	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			29.26940	61.918	29.08	0.0718	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,923.36940	3,461.018	29.08	0.9282	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			7.39730	23.906	32.93	0.0283	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,721.49730	5,243.006	32.93	0.9717	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			479.28800	780.855	21.77	0.6044	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			643.38800	449.955	21.77	0.3956	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			393.65380	658.004	22.17	0.5392	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			807.75380	577.104	22.17	0.4608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	32.93	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,664.10000	133,169.100	32.93	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			607.44210	951.282	21.28	0.6831	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			471.54210	320.382	21.28	0.3169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			574.54340	909.229	21.39	0.6649	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			508.64340	348.329	21.39	0.3351	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			2.27450	9.023	32.93	0.0118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,816.37450	6,328.123	32.93	0.9882	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	16.00	Call			709.79070	1,079.154	20.96	0.7340	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			373.89070	248.254	20.96	0.2660	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			651.94880	1,007.407	21.14	0.7062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			426.04880	286.507	21.14	0.2938	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			280.00240	489.332	23.04	0.4338	6,116,648.75	12,500	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,124.10240	838.432	23.04	0.5662	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			794.88210	1,185.795	20.87	0.7691	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			308.98210	204.895	20.87	0.2309	2,007,971.98	9,800	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			765.71520	1,149.615	20.90	0.7576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			329.81520	218.715	20.90	0.2424	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			543.11940	868.570	21.51	0.6465	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			547.21940	377.670	21.51	0.3535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			952.79470	1,375.770	20.73	0.8224	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			216.89470	144.870	20.73	0.1776	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			855.63450	1,260.006	20.82	0.7912	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			269.73450	179.107	20.82	0.2088	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			631.85840	982.178	21.20	0.6960	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			445.95840	301.278	21.20	0.3040	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			979.91750	1,407.504	20.71	0.8303	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			204.01750	136.604	20.71	0.1697	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			973.08940	1,399.537	20.72	0.8284	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			207.18940	138.637	20.72	0.1716	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			715.23980	1,086.083	20.95	0.7364	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			369.33980	245.183	20.95	0.2636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,196.50510	1,647.549	20.55	0.8816	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			130.60510	86.649	20.55	0.1184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,001.04420	1,431.534	20.69	0.8361	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			195.14420	130.634	20.69	0.1639	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			843.22740	1,244.969	20.83	0.7869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			277.32740	184.069	20.83	0.2131	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,284.50600	1,742.776	20.49	0.8981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			108.60600	71.876	20.49	0.1019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,252.16270	1,707.905	20.51	0.8923	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			116.26270	77.005	20.51	0.1077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			959.52790	1,383.670	20.73	0.8244	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			213.62790	142.770	20.73	0.1756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,409.09390	1,880.328	20.82	0.9142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			83.19390	59.428	20.82	0.0858	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,392.19330	1,861.820	20.77	0.9122	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			86.29330	60.920	20.77	0.0878	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			986.78600	1,415.493	20.71	0.8323	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			200.88600	134.593	20.71	0.1677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,503.53300	1,982.709	21.08	0.9244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			67.63300	51.809	21.08	0.0756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,426.07970	1,898.869	20.87	0.9161	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			80.17970	57.969	20.87	0.0839	0.00	0	25,000

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	15.25	Call			1,212.28220	1,664.704	20.54	0.8847	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			126.38220	83.804	20.54	0.1153	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,681.09480	2,171.140	21.56	0.9401	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			45.19480	40.240	21.56	0.0599	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,636.04770	2,123.781	21.44	0.9365	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			50.14770	42.881	21.44	0.0635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,383.77610	1,852.579	20.74	0.9112	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			87.87610	61.679	20.74	0.0888	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,899.15800	2,390.840	22.12	0.9546	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			33.25800	29.940	22.12	0.0454	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,870.51800	2,362.026	22.05	0.9529	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			34.61800	31.126	22.05	0.0471	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,417.57700	1,889.595	20.84	0.9152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			81.67700	58.694	20.84	0.0848	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,149.38010	2,642.198	22.74	0.9670	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			23.48010	21.298	22.74	0.0330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,101.00900	2,593.651	22.62	0.9649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			25.10900	22.751	22.62	0.0351	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,591.42830	2,076.583	21.32	0.9327	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			55.52830	45.683	21.32	0.0673	685,248.00	15,000	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,353.60810	2,846.997	23.25	0.9747	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			17.70810	16.097	23.25	0.0253	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,256.15660	2,749.303	23.01	0.9713	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			20.25660	18.403	23.01	0.0287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,784.93560	2,275.857	21.83	0.9475	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			39.03560	34.957	21.83	0.0525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,588.71440	3,082.528	23.83	0.9814	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			12.81440	11.628	23.83	0.0186	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,412.23420	2,905.748	23.39	0.9766	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			16.33420	14.848	23.39	0.0234	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,052.74880	2,545.197	22.50	0.9627	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			26.84880	24.297	22.50	0.0373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,795.54640	3,289.608	24.33	0.9859	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			9.64640	8.708	24.33	0.0141	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,716.64980	3,210.627	24.14	0.9844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			10.74980	9.727	24.14	0.0156	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,159.06700	2,651.918	22.77	0.9674	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			23.16700	21.018	22.77	0.0326	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,141.89600	3,636.806	25.51	0.9905	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			5.99600	5.906	25.51	0.0095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,082.40670	3,577.194	25.30	0.9899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			6.50670	6.294	25.30	0.0101	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,402.45580	2,895.950	23.37	0.9763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			16.55580	15.050	23.37	0.0237	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,539.16260	4,034.763	26.93	0.9938	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			3.26260	3.864	26.93	0.0062	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			3,390.03670	3,885.430	26.40	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			4.13670	4.530	26.40	0.0072	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,598.54250	3,092.370	23.85	0.9817	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			12.64250	11.470	23.85	0.0183	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,077.25770	4,573.075	28.83	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			1.35770	2.175	28.83	0.0034	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,788.08380	4,283.863	27.81	0.9953	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			2.18380	2.963	27.81	0.0047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,844.91470	3,339.024	24.45	0.9868	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			9.01470	8.124	24.45	0.0132	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,286.85600	4,782.636	29.57	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.95600	1.736	29.57	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,276.87220	4,772.655	29.54	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.97220	1.755	29.54	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,241.13110	3,736.211	25.87	0.9915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			5.23110	5.311	25.87	0.0085	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,386.70730	4,882.459	29.93	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.80730	1.559	29.93	0.0024	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,336.77860	4,832.545	29.75	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.87860	1.645	29.75	0.0026	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,598.86490	4,094.525	27.14	0.9942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			2.96490	3.625	27.14	0.0058	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,536.52480	5,032.225	30.46	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.62480	1.325	30.46	0.0021	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,506.55780	5,002.269	30.35	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.65780	1.369	30.35	0.0021	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,226.95740	4,722.752	29.36	0.9971	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			1.05740	1.852	29.36	0.0029	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,736.34170	5,231.727	30.46	0.9987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.44170	0.827	30.46	0.0013	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,426.65420	4,922.393	30.07	0.9977	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.75420	1.493	30.07	0.0023	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,296.84000	4,792.618	29.61	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.94000	1.718	29.61	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,286.00020	5,781.099	30.46	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.10020	0.199	30.46	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,786.30470	5,281.633	30.46	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.40470	0.733	30.46	0.0012	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			837.42870	1,236.276	20.85	0.7814	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			288.42870	192.076	20.85	0.2186	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,010.01630	3,504.572	24.82	0.9886	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			7.81630	7.172	24.82	0.0114	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,756.06160	2,246.106	21.68	0.9432	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			43.86160	38.706	21.68	0.0568	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,708.51840	3,202.163	23.23	0.9814	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			14.51840	12.163	23.23	0.0186	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,485.53180	1,957.393	20.70	0.9098	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			91.53180	67.393	20.70	0.0902	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			813.90390	1,189.951	20.68	0.7369	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			391.20390	270.551	20.68	0.2631	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,584.25620	5,081.742	29.18	0.9967	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			1.55620	2.342	29.18	0.0033	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,895.33960	3,389.616	22.96	0.9845	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			12.63960	10.216	22.96	0.0155	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,286.46020	1,735.262	20.23	0.8712	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			153.76020	105.862	20.23	0.1288	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			902.29040	1,290.535	20.56	0.7532	0.00	0	10,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			367.79040	258.535	20.56	0.2468	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			814.52410	1,180.181	20.68	0.7169	0.00	0	10,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			446.92410	314.981	20.68	0.2831	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			724.87750	1,069.211	20.98	0.6740	0.00	0	10,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			544.17750	390.811	20.98	0.3260	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			944.25730	1,330.170	20.53	0.7454	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			398.55730	285.870	20.53	0.2546	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,258.66860	1,691.419	20.10	0.8308	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			233.56860	167.319	20.10	0.1692	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,508.05050	2,999.739	21.02	0.9661	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			32.95050	25.639	21.02	0.0339	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,135.41820	1,547.193	20.19	0.7861	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			325.21820	237.093	20.19	0.2139	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			793.33800	1,132.098	20.80	0.6631	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			613.13800	451.998	20.80	0.3369	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,673.80900	5,174.454	27.15	0.9947	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			3.60900	4.354	27.15	0.0053	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,987.86450	3,484.265	21.11	0.9807	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			17.66450	14.165	21.11	0.0193	0.00	0	150
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,301.27100	1,723.638	19.90	0.8075	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			297.17100	218.038	19.90	0.1925	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,298.36960	2,783.360	19.88	0.9446	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			64.26960	47.760	19.88	0.0554	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,031.65010	1,406.709	20.28	0.7248	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			488.15010	361.309	20.28	0.2752	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,089.37700	3,588.296	19.57	0.9782	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			22.07700	17.296	19.57	0.0218	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,019.42270	1,376.963	20.28	0.6979	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			582.12270	435.963	20.28	0.3021	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			767.38200	1,069.128	21.12	0.5927	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			900.08200	698.128	21.12	0.4073	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,772.41890	5,276.712	25.00	0.9936	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			5.11890	5.712	25.00	0.0064	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,910.71160	2,374.088	19.29	0.8935	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			150.81160	110.088	19.29	0.1065	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	06/06/2016	Foreign Exchange Option	15.45	Call			1,464.57930	1,889.425	19.62	0.8103	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			315.87930	235.925	19.62	0.1897	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,405.88040	4,912.657	23.66	0.9900	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			7.18040	9.157	23.66	0.0100	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,125.85380	2,596.071	19.01	0.9142	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			120.95380	86.071	19.01	0.0858	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,261.73220	1,661.304	19.89	0.7581	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			436.83220	331.304	19.89	0.2419	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,333.30060	3,839.726	19.77	0.9802	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			15.20060	16.426	19.77	0.0198	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,323.40460	3,829.810	19.74	0.9801	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			15.30460	16.510	19.74	0.0199	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,313.70770	3,819.894	19.70	0.9800	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			15.60770	16.594	19.70	0.0200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,345.93050	3,853.063	19.62	0.9800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			15.33050	16.763	19.62	0.0200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,336.03380	3,843.143	19.59	0.9799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			15.43380	16.843	19.59	0.0201	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,143.24360	3,644.846	18.88	0.9773	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			22.64360	18.546	18.88	0.0227	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,114.53060	3,615.118	18.78	0.9769	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			23.93060	18.818	18.78	0.0231	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,435.04670	3,942.358	19.94	0.9810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			14.44670	16.058	19.94	0.0190	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,229.64000	2,702.919	18.81	0.9227	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			109.04000	76.619	18.81	0.0773	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,939.36280	2,398.988	19.09	0.8872	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			168.76280	122.688	19.09	0.1128	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,326.34250	3,833.224	19.55	0.9797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			15.74250	16.924	19.55	0.0203	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,821.44970	2,273.924	19.21	0.8696	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			200.84970	147.624	19.21	0.1304	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			0.00000	1,536.614	20.02	0.7218	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			0.00000	410.313	20.02	0.2782	287,219.45	700	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,447.83760	2,929.053	18.62	0.9431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			77.23760	52.753	18.62	0.0569	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,108.73560	1,472.991	20.11	0.7049	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			588.13560	446.691	20.11	0.2951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,044.16870	1,393.133	20.21	0.6826	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			653.56870	496.833	20.21	0.3174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,875.79160	2,331.873	19.16	0.8780	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			185.19160	135.573	19.16	0.1220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			899.94890	1,218.406	20.67	0.6263	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			829.34890	642.106	20.67	0.3737	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			797.89870	1,092.982	21.08	0.5811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			987.29870	776.682	21.08	0.4189	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,134.52240	1,504.564	20.06	0.7133	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			563.92240	428.264	20.06	0.2867	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			711.08080	984.199	21.48	0.5389	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,150.48080	917.899	21.48	0.4611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			454.01310	646.131	23.08	0.3887	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,903.41310	1,589.831	23.08	0.6113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			908.37490	1,228.595	20.64	0.6298	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			817.77490	632.295	20.64	0.3702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,633.27660	4,140.904	20.65	0.9831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			12.67660	14.604	20.65	0.0169	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			435.14730	620.608	23.25	0.3759	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,984.54730	1,664.308	23.25	0.6241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			754.92460	1,039.364	21.27	0.5606	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,064.32460	843.064	21.27	0.4394	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,468.00520	4,976.131	23.61	0.9895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			7.40520	9.831	23.61	0.0105	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,722.55840	4,230.296	20.97	0.9840	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			11.95840	13.996	20.97	0.0160	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,741.36760	2,182.176	19.26	0.8455	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			256.26760	190.076	19.26	0.1545	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			911.35230	1,224.380	20.76	0.6145	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			896.25230	702.280	20.76	0.3855	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			779.12170	1,058.873	21.33	0.5505	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,151.52170	923.773	21.33	0.4495	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,874.58740	5,382.643	23.63	0.9921	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			6.98740	7.543	23.63	0.0079	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,190.12480	3,694.930	18.40	0.9765	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			22.52480	19.830	18.40	0.0235	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			935.23310	1,250.317	20.66	0.6194	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			887.63310	695.217	20.66	0.3806	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			866.08700	1,146.252	21.33	0.5513	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,235.68700	1,010.152	21.33	0.4487	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			764.89570	1,021.671	21.81	0.5057	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,454.49570	1,205.571	21.81	0.4943	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,969.73360	5,475.697	22.79	0.9907	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			9.33360	9.597	22.79	0.0093	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,283.17160	3,788.460	17.66	0.9748	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			22.77160	22.361	17.66	0.0252	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,703.61950	2,115.013	19.36	0.7918	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			414.31950	323.713	19.36	0.2082	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,123.94280	4,630.463	20.23	0.9813	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			14.64280	19.163	20.23	0.0187	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,070.33600	5,567.473	21.87	0.9898	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			12.13600	10.973	21.87	0.0102	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,380.57130	3,885.768	17.54	0.9701	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			22.37130	29.268	17.54	0.0299	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			804.92190	1,052.198	22.03	0.4898	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,646.72190	1,395.698	22.03	0.5102	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			744.15120	975.980	22.35	0.4619	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,815.95120	1,549.480	22.35	0.5381	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			831.71760	1,078.743	22.01	0.4908	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,677.61760	1,429.143	22.01	0.5092	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			815.25030	1,058.323	22.09	0.4836	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,721.15030	1,468.723	22.09	0.5164	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,417.44210	3,919.989	17.35	0.9695	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			23.34210	30.389	17.35	0.0305	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,230.46820	3,722.330	16.72	0.9664	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			36.36820	32.730	16.72	0.0336	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			974.41040	1,249.646	21.39	0.5472	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,373.81040	1,154.046	21.39	0.4528	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,163.85900	3,649.644	16.45	0.9648	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			43.25900	34.044	16.45	0.0352	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,427.75190	3,929.655	17.33	0.9692	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			23.85190	30.955	17.33	0.0308	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			826.51870	1,070.547	22.09	0.4853	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,722.61870	1,471.847	22.09	0.5147	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			629.81690	823.217	23.32	0.3896	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,422.91690	2,122.517	23.32	0.6104	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,226.20740	2,648.960	18.05	0.8649	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			259.30740	188.260	18.05	0.1351	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,636.27790	4,136.187	17.82	0.9716	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			22.77790	29.487	17.82	0.0284	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,656.12350	4,155.971	17.88	0.9718	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			22.62350	29.271	17.88	0.0282	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,646.20010	4,146.079	17.85	0.9717	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			22.70010	29.379	17.85	0.0283	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,649.52750	4,151.122	18.01	0.9697	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			23.02750	32.322	18.01	0.0303	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,586.21340	3,035.371	17.22	0.9126	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			149.71340	106.571	17.22	0.0874	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,391.08750	1,733.950	20.02	0.6786	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			814.58750	665.150	20.02	0.3214	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,177.16410	1,477.880	20.64	0.6100	0.00	0	5,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,100.66410	909.081	20.64	0.3900	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			950.03390	1,215.045	21.63	0.5268	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,513.53390	1,286.245	21.63	0.4732	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			889.48760	1,142.020	21.90	0.5024	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,652.98760	1,413.220	21.90	0.4976	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,669.37080	4,170.838	18.06	0.9700	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			22.87080	32.038	18.06	0.0300	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,659.44860	4,160.979	18.04	0.9699	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			22.94860	32.179	18.04	0.0301	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	19.55	Call			502.85870	664.497	24.40	0.3209	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,116.35870	2,785.697	24.40	0.6791	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,718.98400	4,220.137	18.20	0.9708	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			22.48400	31.337	18.20	0.0292	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			741.04340	953.341	22.82	0.4289	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,185.14340	1,907.441	22.82	0.5711	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,179.38250	5,667.820	20.92	0.9893	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			13.48250	11.920	20.92	0.0107	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,495.62660	3,992.281	17.37	0.9659	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			29.72660	36.381	17.37	0.0341	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			777.73650	998.761	22.60	0.4454	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,061.83650	1,792.861	22.60	0.5546	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,272.76170	5,765.166	20.02	0.9898	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.06170	11.466	20.02	0.0102	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,598.00060	4,097.377	17.38	0.9621	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			38.30060	43.677	17.38	0.0379	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			753.78810	960.401	23.16	0.4122	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,464.08810	2,176.701	23.16	0.5878	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			736.98910	940.416	23.27	0.4050	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,527.28910	2,236.716	23.27	0.5950	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,386.44420	5,897.815	19.07	0.9906	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.14420	10.615	19.07	0.0094	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,714.22870	4,235.322	17.16	0.9605	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			40.92870	48.121	17.16	0.0395	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			730.75220	932.236	23.80	0.3814	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,957.45220	2,645.036	23.80	0.6186	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,594.60010	5,119.924	18.34	0.9774	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			26.20010	28.024	18.34	0.0226	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,614.28840	5,139.535	18.37	0.9778	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			25.88840	27.635	18.37	0.0222	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,604.44380	5,129.729	18.36	0.9776	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			26.04380	27.829	18.36	0.0224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			0.00000	3,058.177	16.99	0.8747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			0.00000	196.077	16.99	0.1253	19,607.68	100	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,443.11740	2,852.859	17.79	0.8396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			397.51740	280.759	17.79	0.1604	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,957.47090	4,492.850	16.18	0.9727	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			21.81730	30.604	16.23	0.0271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,967.44460	4,502.777	16.21	0.9728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			21.84460	30.677	16.21	0.0272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,238.26960	2,908.786	24.12	0.6310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			724.08730	918.737	24.19	0.3648	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,288.48730	2,956.637	24.19	0.6352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,462.01900	5,986.240	19.40	0.9884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.41900	14.140	19.40	0.0116	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,977.41730	4,512.704	16.23	0.9729	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	19.00	Put			2,628.28180	2,330.906	23.19	0.5733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			843.04400	1,065.441	23.37	0.4144	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,747.44400	2,443.341	23.37	0.5856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			602.62750	747.310	25.42	0.3032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,157.02750	3,775.210	25.42	0.6968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			733.86960	930.886	24.12	0.3690	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,205.29470	1,934.470	22.50	0.5250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			897.48830	1,131.678	23.05	0.4359	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,541.88830	2,249.578	23.05	0.5641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			650.96940	827.450	24.80	0.3325	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,705.36940	3,355.350	24.80	0.6675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			873.88180	1,103.006	23.19	0.4267	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			461.44640	349.536	18.35	0.1856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,052.51960	2,473.721	19.27	0.7652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			606.91960	501.621	19.27	0.2348	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			823.31800	1,041.300	23.50	0.4064	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,827.71800	2,519.200	23.50	0.5936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,000.89470	1,256.570	22.50	0.4750	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			314.03070	214.884	17.18	0.1336	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,566.78100	2,992.549	17.24	0.8640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			321.18100	220.449	17.24	0.1360	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			878.11030	1,108.153	23.16	0.4283	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,612.51030	2,316.053	23.16	0.5717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,307.04640	2,721.636	18.35	0.8144	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			21.87090	30.750	16.18	0.0273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,767.98000	4,304.260	15.62	0.9707	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			22.38000	32.160	15.62	0.0293	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,729.03320	2,103.175	19.77	0.6967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			883.43320	731.075	19.77	0.3033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,579.63070	3,006.984	17.18	0.8664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,594.04490	3,045.138	18.58	0.8129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			491.24490	408.938	18.58	0.1871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,606.15660	3,058.630	18.55	0.8149	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			483.35660	402.430	18.55	0.1851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,600.09490	3,051.876	18.57	0.8139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			487.29490	405.676	18.57	0.1861	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,783.44990	3,244.743	19.29	0.7894	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			620.64990	564.243	19.29	0.2106	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,777.65210	3,238.408	19.30	0.7885	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			624.85210	567.908	19.30	0.2115	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,789.26280	3,251.090	19.28	0.7903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			616.46280	560.590	19.28	0.2097	0.00	0	0
Total \$ / R Option												13,972,258.86	48,100	1,687,634
Total \$ / R												1,080,882,377.86	111,086	2,798,561

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			16.83090		16.33590			0.0000	925,699.50	55	1,054
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			17.12630		16.62060			0.0000	0.00	0	116
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			17.42880		16.93650			0.0000	0.00	0	75
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			17.77210		17.24560			0.0000	0.00	0	0
Total \$ / R MAXI Future											925,699.50	55	1,245
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			394,758.22850	444,339.852	28.37	0.9961	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			168.22850	249.852	28.37	0.0039	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			393,761.01230	443,342.524	28.34	0.9960	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			171.01230	252.524	28.34	0.0040	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			392,763.83310	442,345.231	28.30	0.9960	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			173.83310	255.232	28.30	0.0040	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			320,083.91340	370,431.556	19.09	0.9781	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			2,023.91340	1,801.556	19.09	0.0219	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			319,122.41900	369,440.289	19.06	0.9780	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			2,062.41900	1,810.289	19.06	0.0220	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			318,161.59330	368,449.069	19.02	0.9779	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			2,101.59330	1,819.069	19.02	0.0221	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			222,143.61690	264,053.577	18.11	0.8592	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			27,493.61690	20,173.577	18.11	0.1408	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			221,449.13340	263,290.505	18.13	0.8580	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			27,799.13340	20,410.505	18.13	0.1420	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			220,756.29270	262,529.208	18.15	0.8568	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			28,106.29270	20,649.208	18.15	0.1432	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			255,896.02540	300,695.670	17.40	0.8629	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			30,336.02540	22,485.670	17.40	0.1371	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			255,215.12100	299,947.749	17.42	0.8618	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			30,655.12100	22,737.750	17.42	0.1382	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			254,535.72210	299,201.199	17.44	0.8607	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			30,975.72210	22,991.199	17.44	0.1393	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											925,699.50	55	1,245
£ / R	On 12/01/2016	Foreign Exchange Future			24.25300		23.53490			0.0000	242,530.00	10	15
£ / R	On 26/02/2016	Foreign Exchange Future			24.43510		23.72580			0.0000	73,305.30	3	163
£ / R	On 29/02/2016	Foreign Exchange Future			24.45040		23.73890			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			24.48600		23.76950			0.0000	0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future			24.52160		23.80010			0.0000	12,187,235.20	497	32,437
£ / R	On 13/06/2016	Foreign Exchange Future			24.96190		24.22480			0.0000	249,619.00	10	2,296
£ / R	On 08/09/2016	Foreign Exchange Future			25.37140		24.64890			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			25.42230		24.70340			0.0000	127,111.50	5	225
£ / R	On 19/12/2016	Foreign Exchange Future			25.94510		25.17570			0.0000	0.00	0	0
Total £ / R Future											12,879,801.00	525	35,242

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			2,444.97380	3,163.000	47.48	1.0000	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			0.07380	0.000	47.48	0.0000	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,783.17420	2,419.975	21.34	0.9146	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			147.37420	74.875	21.34	0.0854	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,853.87980	2,495.172	21.19	0.9165	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			144.97980	74.772	21.19	0.0835	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,837.32190	2,470.900	21.30	0.8961	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			187.82190	104.900	21.30	0.1039	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,629.67370	5,345.982	27.58	0.9860	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			19.57370	14.382	27.58	0.0140	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,619.81070	5,336.073	27.55	0.9859	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			19.71070	14.473	27.55	0.0141	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,609.94920	5,326.165	27.53	0.9858	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			19.84920	14.565	27.53	0.0142	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1,948.42570	2,586.800	21.30	0.8934	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			198.32570	115.200	21.30	0.1066	691,198.80	6,000	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			1,188.18110	1,709.006	21.62	0.7536	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			538.08110	337.406	21.62	0.2464	1,349,623.60	4,000	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			787.79680	1,201.906	22.09	0.6190	1,562,477.54	1,300	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			937.69680	630.306	22.09	0.3810	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			377.25870	619.200	23.23	0.3914	4,829,762.34	7,800	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			1,877.15870	1,397.600	23.23	0.6086	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			3,108.94910	3,815.802	24.06	0.9574	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			58.84910	44.202	24.06	0.0426	0.00	0	21,300
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,865.79730	4,552.568	20.41	0.9397	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			140.99730	90.668	20.41	0.0603	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,856.90760	4,543.385	20.41	0.9392	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			142.10760	91.485	20.41	0.0608	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,874.69390	4,561.757	20.41	0.9401	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			139.89390	89.857	20.41	0.0599	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,955.38820	3,556.417	19.74	0.8148	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			566.48820	445.017	19.74	0.1852	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,948.42790	3,548.837	19.74	0.8140	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			569.52790	447.437	19.74	0.1860	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,213.49870	1,551.004	21.47	0.4921	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,414.59870	2,029.604	21.47	0.5079	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,752.18350	4,408.058	19.53	0.8871	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			303.28350	236.658	19.53	0.1129	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,962.36530	3,564.001	19.74	0.8156	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			563.46530	442.601	19.74	0.1844	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,529.51440	3,081.301	19.78	0.7554	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			826.11440	659.001	19.78	0.2446	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,523.34530	3,074.515	19.78	0.7545	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			829.94530	662.215	19.78	0.2455	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,535.69420	3,088.096	19.78	0.7562	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			822.29420	655.796	19.78	0.2438	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,268.67690	3,910.100	19.15	0.7959	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			732.97690	605.000	19.15	0.2041	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,261.70120	3,902.653	19.15	0.7952	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			736.00120	607.553	19.15	0.2048	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,275.66100	3,917.547	19.15	0.7965	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			729.96100	602.447	19.15	0.2035	0.00	0	0
Total £ / R Option												8,433,062.28	19,100	75,028
Total £ / R												21,312,863.28	19,625	110,270
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14327		0.13840			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14619		0.14120			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14930		0.14440			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,586
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,849.15890	2,333.124	19.77	0.9861	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			9.45890	5.924	19.77	0.0139	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,839.79750	4,327.246	24.01	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.09750	0.046	24.01	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,842.88010	3,328.761	24.01	0.9965	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			3.18010	1.561	24.01	0.0035	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,328.37250	1,726.266	16.76	0.8713	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			208.57250	107.466	16.76	0.1287	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,131.64060	3,627.466	20.13	0.9875	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			11.84060	8.666	20.13	0.0125	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,165.01950	2,633.403	15.89	0.9753	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			45.21950	14.603	15.89	0.0247	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,460.79370	3,946.174	18.35	0.9812	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			20.89370	16.374	18.35	0.0188	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,538.52280	2,985.581	17.44	0.9429	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			98.62280	55.781	17.44	0.0571	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,725.04890	2,109.188	17.32	0.8493	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			285.14890	179.388	17.32	0.1507	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,586
€ / R	On	25/01/2016	Foreign Exchange Future			18.17560		17.59770			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			18.18880		17.61260			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			18.26600		17.69360			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			18.29580		17.71950			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.33850		17.75660			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.36840		17.78250			0.0000	13,059,932.40	711	66,987
€ / R	On	13/06/2016	Foreign Exchange Future			18.74460		18.14480			0.0000	93,723.00	5	9,122
€ / R	On	19/09/2016	Foreign Exchange Future			19.14590		18.55840			0.0000	191,459.00	10	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			19.59810		18.97010			0.0000	0.00	0	4,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												13,345,114.40	726	86,678
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,988.02470	3,565.757	34.13	0.9995	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.32470	0.157	34.13	0.0005	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,978.03300	3,555.760	34.09	0.9995	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.33300	0.161	34.09	0.0005	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,968.04160	3,545.764	34.05	0.9995	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.34160	0.164	34.05	0.0005	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,748.29520	3,325.864	33.07	0.9992	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.59520	0.264	33.07	0.0008	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,678.40940	3,255.908	32.76	0.9991	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.70940	0.308	32.76	0.0009	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,097.69610	2,671.095	28.82	0.9940	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			5.09610	2.295	28.82	0.0060	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,465.05340	3,040.095	30.75	0.9966	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			2.45340	1.295	30.75	0.0034	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,302.84670	2,875.102	24.98	0.9834	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			9.24670	9.102	24.98	0.0166	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,657.17130	2,226.208	22.47	0.9632	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			23.57130	20.208	22.47	0.0368	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,195.88730	2,770.501	23.86	0.9756	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			16.38730	14.701	23.86	0.0244	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,212.58750	2,790.271	23.18	0.9677	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			25.98750	21.771	23.18	0.0323	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			1.26910	1.321	29.15	0.0020	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,584.10620	5,169.980	28.75	0.9976	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.60620	1.580	28.75	0.0024	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,936.80020	4,521.788	26.99	0.9950	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			4.30020	3.388	26.99	0.0050	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			215.67340	133.880	20.70	0.1558	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			23.01530	66.794	28.03	0.0733	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,140.51530	3,598.394	28.03	0.9267	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,700.41820	2,267.555	21.27	0.9333	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			67.91820	49.155	21.27	0.0667	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,733.76910	5,319.721	29.15	0.9980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			88.06190	58.189	20.91	0.0780	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,200.83730	1,717.647	20.61	0.8671	2,189,999.67	1,275	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			178.33730	109.247	20.61	0.1329	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,881.27570	2,457.560	21.74	0.9461	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			48.77570	39.159	21.74	0.0539	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,098.17340	1,602.280	20.70	0.8442	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			50.99620	40.990	21.65	0.0563	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,834.06680	2,409.860	21.62	0.9431	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			51.56680	41.459	21.62	0.0569	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,838.97100	3,420.644	24.08	0.9822	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			16.47100	12.244	24.08	0.0178	0.00	0	15,000

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	16.30	Call			1,570.56190	2,126.589	20.91	0.9220	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			18.15870	13.643	23.87	0.0198	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,438.22970	3,018.365	23.11	0.9715	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			25.72970	19.965	23.11	0.0285	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,758.09290	4,342.569	26.51	0.9938	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			5.59290	4.169	26.51	0.0062	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,843.49620	2,419.390	21.65	0.9437	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			11.16880	7.979	24.97	0.0117	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,897.93580	3,479.789	24.22	0.9834	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			15.43580	11.389	24.22	0.0166	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,797.77750	4,382.382	26.61	0.9941	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			5.27750	3.982	26.61	0.0059	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,750.65870	3,332.043	23.87	0.9802	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,787.85470	4,372.428	26.59	0.9940	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			5.35470	4.028	26.59	0.0060	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,777.93300	4,362.474	26.56	0.9940	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			5.43300	4.074	26.56	0.0060	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,193.66880	3,776.379	24.97	0.9883	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			61.93260	34.443	18.34	0.0370	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,963.05200	4,561.157	20.89	0.9828	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			18.25200	16.557	20.89	0.0172	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,324.76620	2,878.229	18.85	0.9154	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			139.96620	93.629	18.85	0.0846	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,965.17840	3,537.956	18.32	0.9640	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			60.37840	33.356	18.32	0.0360	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,955.95150	3,528.496	18.33	0.9635	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			61.15150	33.896	18.33	0.0365	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,946.73260	3,519.043	18.34	0.9630	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			72.74510	73.510	19.39	0.0531	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,671.98300	4,259.917	19.38	0.9466	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			73.58300	74.017	19.38	0.0534	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,690.31470	4,278.905	19.40	0.9473	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			71.91470	73.005	19.40	0.0527	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,681.14510	4,269.410	19.39	0.9469	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			343.19730	308.436	19.38	0.1486	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,538.04900	3,115.310	19.36	0.8114	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			467.94900	417.210	19.36	0.1886	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,473.44450	3,047.415	19.35	0.8037	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			493.34450	439.315	19.35	0.1963	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			496.22330	441.822	19.35	0.1971	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,459.21360	3,032.438	19.35	0.8020	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			499.11360	444.338	19.35	0.1980	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			907.33230	1,222.035	22.56	0.4353	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,737.23230	2,423.935	22.56	0.5647	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,913.29730	3,506.536	19.38	0.8514	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			702.36290	964.647	23.72	0.3565	0.00	0	2,961

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	21.90	Put			3,632.26290	3,266.547	23.72	0.6435	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,466.32330	3,039.922	19.35	0.8029	0.00	0	0
Total € / R Option												2,189,999.67	1,275	335,670
Total € / R												15,535,114.07	2,001	422,348
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.67690		11.28390			0.0000	35,030.70	3	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.77010		11.37460			0.0000	6,297,003.50	535	14,054
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.92750		11.52560			0.0000	1,789,125.00	150	2,789
AU\$ / R	On	19/09/2016	Foreign Exchange Future			12.09120		11.69960			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.28790		11.87400			0.0000	0.00	0	0
Total AU\$ / R Future												8,121,159.20	688	17,346
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,334.16180	1,727.055	49.49	0.9991	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.26180	0.155	49.49	0.0009	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,324.17140	1,717.060	49.34	0.9990	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			0.27140	0.160	49.34	0.0010	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,314.18140	1,707.066	49.19	0.9990	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			0.28140	0.166	49.19	0.0010	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			338.67970	581.272	19.12	0.6708	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			364.07970	211.172	19.12	0.3292	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			334.33770	574.937	19.12	0.6667	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			369.73770	214.837	19.12	0.3333	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			63.19520	131.116	20.94	0.2298	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,288.59520	961.016	20.94	0.7702	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,588.92470	1,980.284	22.76	0.9764	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			14.32470	10.184	22.76	0.0236	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,025.77860	1,398.881	20.20	0.9354	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			51.17860	28.781	20.20	0.0646	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			699.26320	1,034.765	19.23	0.8679	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			124.66320	64.665	19.23	0.1321	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,892.50520	2,286.021	24.09	0.9862	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			7.90520	5.921	24.09	0.0138	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,882.65890	2,276.126	24.05	0.9859	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			8.05890	6.026	24.05	0.0141	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,872.81550	2,266.232	24.00	0.9857	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			8.21550	6.132	24.00	0.0143	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,515.97910	1,892.803	18.22	0.9307	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			70.37910	45.303	18.22	0.0693	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,507.21560	1,883.654	18.22	0.9296	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			71.61560	46.154	18.22	0.0704	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,498.46800	1,874.517	18.22	0.9285	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			72.86800	47.017	18.22	0.0715	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			144.42450	112.340	18.27	0.1170	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,650.66370	2,010.884	18.28	0.8853	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			141.06370	109.684	18.28	0.1147	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	19/09/2016	Foreign Exchange Option	10.20	Call			1,642.33630	2,002.205	18.28	0.8841	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			142.73630	111.005	18.28	0.1159	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,634.02450	1,993.540	18.27	0.8830	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,492.27290	1,854.544	18.03	0.8147	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			288.27290	236.644	18.03	0.1853	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,485.08160	1,846.640	18.02	0.8133	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			291.08160	238.740	18.02	0.1867	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,499.48300	1,862.466	18.03	0.8160	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			285.48300	234.566	18.03	0.1840	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												8,121,159.20	688	18,546
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.92410		11.57180			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.13890		11.77870			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			59.26440	32.634	17.34	0.0812	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			837.75940	1,164.847	17.33	0.9228	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			55.95940	30.747	17.33	0.0772	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			829.39450	1,155.779	17.34	0.9208	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			57.59450	31.679	17.34	0.0792	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			821.06440	1,146.734	17.34	0.9188	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,060.54530	1,378.879	17.24	0.8513	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			151.84530	109.979	17.24	0.1487	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,052.94990	1,370.508	17.23	0.8495	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			154.24990	111.608	17.23	0.1505	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,045.37970	1,362.154	17.23	0.8476	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			156.67970	113.254	17.23	0.1524	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CHF / R	On	14/03/2016	Foreign Exchange Future			16.92840		16.40300			0.0000	67,713.60	4	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			17.30370		16.76450			0.0000	0.00	0	0
Total CHF / R Future												67,713.60	4	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,488.53140	2,001.523	22.10	0.9147	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			75.53140	63.123	22.10	0.0853	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,480.10000	1,992.152	22.06	0.9139	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			77.10000	63.752	22.06	0.0861	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,471.69220	1,982.788	22.03	0.9131	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			78.69220	64.388	22.03	0.0869	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,492.49280	2,997.157	20.75	0.9244	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			117.99280	83.457	20.75	0.0756	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
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,483.61060	2,988.125	20.75	0.9237	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			119.11060	84.425	20.75	0.0763	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,474.73920	2,979.102	20.75	0.9230	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			120.23920	85.401	20.75	0.0770	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												67,713.60	4	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.50220		2.41680			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.51950		2.43580			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,305.52020	3,120.958	23.42	0.9149	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			137.52020	98.958	23.42	0.0851	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,220.09480	3,028.836	23.27	0.9087	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			152.09480	106.836	23.27	0.0913	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,392.07940	3,213.613	23.58	0.9206	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			124.07940	91.613	23.58	0.0794	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,650.87590	3,396.729	21.35	0.8449	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			392.87590	301.729	21.35	0.1551	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,575.69170	3,315.950	21.34	0.8370	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			417.69170	320.950	21.34	0.1630	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,501.61520	3,236.058	21.33	0.8290	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			443.61520	341.058	21.33	0.1710	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			2.46960		2.39090			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.52230		2.44150			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,535.90800	3,288.843	24.46	0.9214	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			126.90800	92.843	24.46	0.0786	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,450.18750	3,195.936	24.29	0.9159	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			141.18750	99.936	24.29	0.0841	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,626.74250	3,382.219	24.63	0.9266	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			117.74250	86.219	24.63	0.0734	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,808.37960	4,557.834	22.04	0.9219	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			193.37960	134.834	22.04	0.0781	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,723.81430	4,469.280	22.08	0.9166	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			208.81430	146.280	22.08	0.0834	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,640.13060	4,381.442	22.12	0.9110	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			225.13060	158.441	22.12	0.0890	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.16260		0.15800			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16190		0.15760			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.16110		0.15710			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07190		0.07130			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06770		0.06770			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06530		0.06570			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			11.00670		10.67390			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			11.14210		10.80390			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.28070		10.95160			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			1,537.19290	1,870.131	19.82	0.9892	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.29290	3.431	19.82	0.0108	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,527.25580	1,860.182	19.76	0.9890	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.35580	3.482	19.76	0.0110	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,517.32030	1,850.234	19.70	0.9889	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			3.42030	3.534	19.70	0.0111	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			19.98100	16.536	18.26	0.0308	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,824.26060	2,158.939	18.24	0.9686	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			20.36060	16.839	18.24	0.0314	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,814.64670	2,149.247	18.22	0.9681	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			20.74670	17.147	18.22	0.0319	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,833.88100	2,168.636	18.26	0.9692	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,585.85930	1,895.041	17.00	0.9060	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			94.25930	74.341	17.00	0.0940	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,577.23110	1,886.148	17.00	0.9048	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			95.63110	75.448	17.00	0.0952	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,568.61700	1,877.270	16.99	0.9036	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			97.01700	76.570	16.99	0.0964	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												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
QUANTO €	On 14/03/2016	Foreign Exchange Future			1.09140		1.08860			0.0000	54,570.00	50	6,335
QUANTO €	On 13/06/2016	Foreign Exchange Future			1.09450		1.09170			0.0000	0.00	0	0
QUANTO €	On 19/09/2016	Foreign Exchange Future			1.09850		1.09580			0.0000	0.00	0	0
Total QUANTO € / \$ Future											54,570.00	50	6,335
Total QUANTO € / \$											54,570.00	50	6,335
RAIN	On 13/06/2016	Foreign Exchange Future			29,363.10000		28,426.90000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			11.71560		11.31030			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			11.89230		11.47810			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			1,345.52230	1,749.109	21.38	0.9678	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			15.22230	13.509	21.38	0.0322	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			1,335.79270	1,739.326	21.33	0.9673	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			15.49270	13.726	21.33	0.0327	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			1,326.06820	1,729.547	21.28	0.9668	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			15.76820	13.947	21.28	0.0332	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			1,356.70200	1,743.741	18.28	0.9105	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			88.60200	61.441	18.28	0.0895	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			1,373.97510	1,761.770	18.29	0.9130	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			85.87510	59.470	18.29	0.0870	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			1,365.32980	1,752.750	18.29	0.9118	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			87.22980	60.449	18.29	0.0882	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			5.46980		5.33780			0.0000	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Future			5.42690		5.29060			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Call			854.06020	985.086	24.70	0.9758	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put			6.26020	5.286	24.70	0.0242	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call			844.28720	975.267	24.60	0.9750	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put			6.48720	5.467	24.60	0.0250	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.51	Call			834.52230	965.454	24.50	0.9742	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.51	Put			6.72230	5.654	24.50	0.0258	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.76	Call			595.66340	718.831	19.74	0.8614	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.76	Put			65.06340	51.931	19.74	0.1386	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.77	Call			587.49460	710.354	19.72	0.8580	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			66.89460	53.454	19.72	0.1420	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			579.36720	701.913	19.69	0.8546	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			68.76720	55.013	19.69	0.1454	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			1.44920		1.40940			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.38130		1.34220			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1102304176.70	65,034	1,277,238
Total Options												24595320.81	68,475	2,099,532
Grand Total:												1,126,899,497.51	133,509	3,376,770