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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/01/2016 Foreign Exchange Future			16.39880		16.49420			0.0000	98,786,371.20	6,024	0
\$ / R On 14/01/2016 Foreign Exchange Future			16.40160		16.49420			0.0000	0.00	0	0
\$ / R On 15/01/2016 Foreign Exchange Future			16.40160		16.49420			0.0000	0.00	0	0
\$ / R On 20/01/2016 Foreign Exchange Future			16.41040		16.50660			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.41210		16.50910			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.41370		16.51150			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.42560		16.52530			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.43250		16.53080			0.0000	0.00	0	212
\$ / R On 10/02/2016 Foreign Exchange Future			16.47380		16.56380			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.48070		16.56930			0.0000	675,708.70	41	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.49100		16.57750			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.49450		16.61570			0.0000	16,379,038.50	993	993
\$ / R On 19/02/2016 Foreign Exchange Future			16.50360		16.59070			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.52170		16.61150			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.52470		16.61490			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.53380		16.62530			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.53990		16.63230			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.55500		16.64960			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.56710		16.66340			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.57620		16.67380			0.0000	1,602,785,930.40	96,692	975,744
\$ / R On 15/03/2016 Foreign Exchange Future			16.57920		16.67700			0.0000	4,973,760.00	300	350

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			16.58240		16.68010			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			16.60430		16.70220			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.62310		16.72110			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			16.64500		16.74320			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.64810		16.74630			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.65120		16.74950			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.67630		16.77480			0.0000	12,273,756.80	736	786
\$ / R	On	18/04/2016	Foreign Exchange Future			16.68580		16.78440			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.71110		16.81010			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.75550		16.85510			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.76500		16.86470			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.80930		16.90970			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.82200		16.92260			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.84100		16.94190			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.84730		16.94830			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.85050		16.95150			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.86310		16.96440			0.0000	91,532,906.80	5,428	60,359
\$ / R	On	24/06/2016	Foreign Exchange Future			16.89800		16.99970			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.91060		17.01260			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.00120		17.10440			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.00450		17.10780			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.05470		17.15840			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.10480		17.20890			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.14150		17.24600			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.14820		17.25270			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.15150		17.25610			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.16490		17.26960			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.17160		17.27630			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.18490		17.28980			0.0000	22,340,370.00	1,300	34,394
\$ / R	On	28/09/2016	Foreign Exchange Future			17.21500		17.32010			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.31020		17.41640			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.42650		17.53280			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.48290		17.58930			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.50060		17.60690			0.0000	0.00	0	10,423
\$ / R	On	13/03/2017	Foreign Exchange Future			17.72250		17.82680			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.93570		18.03640			0.0000	0.00	0	0
Total \$ / R Future												1,849,747,842.40	111,514	1,090,249
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			3,564.20000	3,468.800	26.93	1.0000	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.00000	0.000	26.93	0.0000	0.00	0	0
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Call			859.20430	762.283	36.81	0.9934	0.00	0	5,000
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Put			5.00430	0.683	36.81	0.0066	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			1,694.91710	1,601.655	41.71	0.9996	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			0.71710	0.055	41.71	0.0004	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			1,595.13340	1,501.694	40.79	0.9993	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			0.93340	0.094	40.79	0.0007	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	15.00	Call		1,495.45430	1,401.761	39.87	0.9988	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put		0.29570	0.033	50.15	0.0002	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		1.25430	0.161	39.87	0.0012	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		2,494.33210	2,401.625	59.26	0.9999	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		0.13210	0.025	59.26	0.0001	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		2,394.36060	2,301.627	56.98	0.9998	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		0.16060	0.027	56.98	0.0002	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call		2,094.49570	2,001.633	50.15	0.9998	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call		873.60970	772.948	22.00	0.9421	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put		17.00970	12.548	22.00	0.0579	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call		726.67650	626.698	22.02	0.8921	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put		30.07650	26.298	22.02	0.1079	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call		589.01190	483.488	21.71	0.7958	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put		69.91190	61.388	21.71	0.2042	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call		880.77850	770.819	20.66	0.9285	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put		29.27850	17.119	20.66	0.0715	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		3,026.01770	2,925.766	31.26	0.9994	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		0.71770	0.166	31.26	0.0006	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		2,049.92550	1,948.211	27.39	0.9913	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		4.62550	2.611	27.39	0.0087	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		1,383.22260	1,277.818	23.59	0.9607	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		17.92260	12.218	23.59	0.0393	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		3,555.57690	3,455.615	31.66	0.9999	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		0.27690	0.015	31.66	0.0001	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		3,415.65270	3,315.645	32.43	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		0.35270	0.045	32.43	0.0002	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		1,230.18950	1,122.441	22.46	0.9459	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		24.88950	16.841	22.46	0.0541	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		4,725.33720	4,625.600	25.25	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		0.03720	0.000	25.25	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		2,274.80390	2,174.388	27.35	0.9939	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		4.00390	1.888	27.35	0.0061	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call		2,036.72760	1,936.048	26.47	0.9888	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put		5.92760	3.548	26.47	0.0112	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		2,792.55900	2,692.960	29.24	0.9984	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		1.75900	0.460	29.24	0.0016	0.00	0	100
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call		752.06820	647.905	20.66	0.7011	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put		198.26820	184.105	20.66	0.2989	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call		419.96600	338.419	22.27	0.4453	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put		510.66600	517.719	22.27	0.5547	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call		408.11080	327.698	22.36	0.4346	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put		528.81080	536.998	22.36	0.5654	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		4,969.36220	4,880.729	32.77	0.9999	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		0.06220	0.029	32.77	0.0001	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		1,234.25220	1,131.740	19.77	0.8896	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		64.95220	51.040	19.77	0.1104	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			390.74730	314.024	22.24	0.4104	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			593.24730	603.024	22.24	0.5896	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			0.00000	382.673	21.74	0.4713	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			0.00000	498.173	21.74	0.5287	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,304.49060	2,209.929	21.22	0.9844	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			13.79060	6.329	21.22	0.0156	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,710.10050	1,608.893	18.36	0.9614	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			29.40050	15.293	18.36	0.0386	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,669.57270	2,577.788	23.22	0.9901	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			8.87270	4.188	23.22	0.0099	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,811.87700	4,721.828	28.98	0.9997	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.37700	0.128	28.98	0.0003	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,118.55670	3,025.466	24.81	0.9921	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			7.05670	3.766	24.81	0.0079	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,805.68920	1,700.118	18.46	0.9578	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			34.18920	18.418	18.46	0.0422	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,116.61400	1,007.431	19.55	0.8026	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			145.11400	125.731	19.55	0.1974	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,993.37140	1,890.155	19.41	0.9657	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			28.47140	15.455	19.41	0.0343	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,718.60480	2,621.129	22.53	0.9849	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			13.30480	7.329	22.53	0.0151	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			2,055.35280	1,951.223	19.72	0.9635	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			30.05280	17.423	19.72	0.0365	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			2,055.16720	1,949.523	19.71	0.9603	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			32.86720	19.623	19.71	0.0397	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			2,045.56390	1,939.783	19.67	0.9598	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			33.26390	19.883	19.67	0.0402	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			2,064.77470	1,959.267	19.75	0.9608	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			32.47470	19.367	19.75	0.0392	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			2,038.88040	1,929.556	19.38	0.9532	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			39.28040	24.556	19.38	0.0468	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,136.80800	4,038.356	25.36	0.9975	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			3.40800	1.256	25.36	0.0025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			7.13960	0.829	27.23	0.0016	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,483.33960	6,574.629	27.23	0.9984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	27.23	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,326.20000	133,423.800	27.23	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			440.47890	362.103	22.45	0.3654	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			946.67890	965.903	22.45	0.6346	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			57.58690	33.056	27.75	0.0446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,613.78690	3,686.856	27.75	0.9554	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			19.40310	3.492	27.23	0.0061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,395.60310	5,477.292	27.23	0.9939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			702.45140	602.093	20.89	0.5385	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			528.65140	525.893	20.89	0.4615	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	16.75	Call			591.66100	499.568	21.44	0.4700	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			667.86100	673.368	21.44	0.5300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			552.66200	463.666	21.67	0.4441	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			728.86200	737.466	21.67	0.5559	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			859.44510	751.012	20.30	0.6248	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			385.64510	374.812	20.30	0.3752	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			820.56530	713.806	20.43	0.6045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			416.76530	407.606	20.43	0.3955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			783.06290	678.117	20.57	0.5842	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			449.26290	441.917	20.57	0.4158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			978.21360	865.807	19.90	0.6828	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			304.41360	289.607	19.90	0.3172	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			911.48000	801.099	20.12	0.6510	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			347.68000	334.899	20.12	0.3490	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			888.06920	778.524	20.20	0.6394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			364.26920	352.324	20.20	0.3606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			1,074.77780	960.258	19.61	0.7254	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			250.97780	234.058	19.61	0.2746	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			1,041.87840	927.979	19.71	0.7113	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			268.07840	251.779	19.71	0.2887	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			984.45290	871.880	19.88	0.6857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			300.65290	285.680	19.88	0.3143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,253.38910	1,135.987	19.24	0.7913	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			179.58910	159.787	19.24	0.2087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			1,143.66910	1,027.202	19.41	0.7530	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			219.86910	201.002	19.41	0.2470	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			1,129.47100	1,013.560	19.45	0.7476	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			225.67100	207.360	19.45	0.2524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,283.58550	1,166.067	19.20	0.8010	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			169.78550	149.867	19.20	0.1990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,276.00020	1,158.507	19.21	0.7986	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			172.20020	152.307	19.21	0.2014	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,260.90190	1,143.467	19.23	0.7937	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			177.10190	157.267	19.23	0.2063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,513.57630	1,396.688	18.88	0.8648	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			109.77630	90.488	18.88	0.1352	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,306.48710	1,188.915	19.17	0.8082	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			162.68710	142.715	19.17	0.1918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,291.19680	1,173.656	19.19	0.8034	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			167.39680	147.456	19.19	0.1966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,605.52150	1,489.464	18.76	0.8855	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			91.72150	73.264	18.76	0.1145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,571.80790	1,455.416	18.80	0.8782	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			98.00790	79.216	18.80	0.1218	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,530.11200	1,413.355	18.86	0.8687	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			106.31200	87.155	18.86	0.1313	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,734.61580	1,620.085	18.59	0.9105	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			70.81580	53.885	18.59	0.0895	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,717.17030	1,602.414	18.61	0.9074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			73.37030	56.214	18.61	0.0926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,708.47240	1,593.606	18.63	0.9058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			74.67240	57.406	18.63	0.0942	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,835.71370	1,720.597	18.68	0.9242	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			61.91370	44.397	18.68	0.0758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,752.55930	1,637.832	18.57	0.9135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			68.75930	51.632	18.57	0.0865	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,743.36440	1,628.949	18.58	0.9120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			69.56440	52.749	18.58	0.0880	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			2,022.76730	1,910.545	19.31	0.9408	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			48.96730	34.346	19.31	0.0592	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,975.73420	1,862.823	19.15	0.9370	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			51.93420	36.623	19.15	0.0630	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,928.87490	1,815.249	19.00	0.9330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			55.07490	39.049	19.00	0.0670	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,241.09650	2,131.766	20.03	0.9555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			37.29650	25.566	20.03	0.0445	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,212.44990	2,102.770	19.94	0.9538	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			38.64990	26.570	19.94	0.0462	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			2,126.80270	2,016.023	19.65	0.9483	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			43.00270	29.823	19.65	0.0517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,491.13360	2,384.515	20.85	0.9678	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			27.33360	18.315	20.85	0.0322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,442.82370	2,335.728	20.69	0.9658	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			29.02370	19.528	20.69	0.0342	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,394.61530	2,287.022	20.53	0.9635	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			30.81530	20.822	20.53	0.0365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,695.01670	2,590.190	21.50	0.9753	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			21.21670	13.990	21.50	0.0247	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,597.74310	2,492.105	21.19	0.9720	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			23.94310	15.905	21.19	0.0280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,500.80670	2,394.281	20.88	0.9682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			27.00670	18.081	20.88	0.0318	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,929.64350	2,826.483	22.26	0.9818	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			15.84350	10.283	22.26	0.0182	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,753.52800	2,649.154	21.69	0.9771	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			19.72800	12.954	21.69	0.0229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,743.76880	2,639.322	21.66	0.9768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			19.96880	13.122	21.66	0.0232	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,136.04320	3,034.053	22.91	0.9861	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			12.24320	7.853	22.91	0.0139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			3,057.31000	2,954.903	22.66	0.9846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			13.51000	8.703	22.66	0.0154	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	13.75	Call			2,939.45100	2,836.352	22.29	0.9820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			15.65100	10.152	22.29	0.0180	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,481.81490	3,380.984	23.87	0.9914	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			8.01490	4.784	23.87	0.0086	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,422.38170	3,321.513	23.77	0.9905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			8.58170	5.313	23.77	0.0095	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,185.31050	3,083.565	23.07	0.9869	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			11.51050	7.365	23.07	0.0131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,878.87260	3,778.529	24.58	0.9956	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			5.07260	2.329	24.58	0.0044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,729.82450	3,629.264	24.31	0.9944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			6.02450	3.064	24.31	0.0056	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,580.95110	3,480.210	24.05	0.9927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			7.15110	4.010	24.05	0.0073	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,416.51490	4,317.030	25.52	0.9984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			2.71490	0.830	25.52	0.0016	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			4,127.60290	4,027.657	25.01	0.9972	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			3.80290	1.457	25.01	0.0028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,938.53460	3,838.284	24.68	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			4.73460	2.084	24.68	0.0039	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,625.92220	4,526.745	25.89	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			2.12220	0.545	25.89	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,615.94730	4,516.756	25.87	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			2.14730	0.556	25.87	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,566.07740	4,466.815	25.79	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			2.27740	0.615	25.79	0.0012	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,725.68580	4,626.644	26.07	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			1.88580	0.444	26.07	0.0009	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,675.80070	4,576.692	25.98	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			2.00070	0.492	25.98	0.0010	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,635.89730	4,536.734	25.91	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			2.09730	0.534	25.91	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,875.37810	4,776.525	26.33	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			1.57810	0.325	26.33	0.0007	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			5,074.97440	4,976.413	26.68	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			1.17440	0.213	26.68	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,845.43550	4,746.546	26.28	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			1.63550	0.346	26.28	0.0007	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,765.59860	4,666.609	26.14	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			1.79860	0.409	26.14	0.0008	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,624.09580	5,526.235	26.68	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.29580	0.035	26.68	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,124.84430	5,026.383	26.68	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			1.04430	0.183	26.68	0.0004	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			1,121.82910	1,006.281	19.51	0.7411	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			234.82910	217.081	19.51	0.2589	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	16/03/2016	Foreign Exchange Option	14.63	Call			2,098.55870	1,986.044	19.55	0.9433	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			48.45870	33.644	19.55	0.0567	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,349.59250	3,248.897	23.48	0.9887	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			9.49250	6.497	23.48	0.0113	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			3,048.81300	2,946.573	22.16	0.9799	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			16.61300	12.273	22.16	0.0201	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,814.44880	1,695.240	18.51	0.9063	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			82.24880	60.940	18.51	0.0937	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,603.13370	1,483.992	18.70	0.8538	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			132.03370	110.892	18.70	0.1462	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			1,086.93520	973.160	19.65	0.6910	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			325.83520	310.060	19.65	0.3090	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,924.38060	4,824.028	25.98	0.9984	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			3.28060	0.928	25.98	0.0016	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,235.42010	3,134.177	22.19	0.9824	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			14.32010	11.077	22.19	0.0176	0.00	0	150
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,182.14880	1,066.123	19.44	0.7125	0.00	0	10,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			308.94880	291.123	19.44	0.2875	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			1,082.61780	969.316	19.78	0.6699	9,693,162.00	10,000	5,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			376.31780	361.216	19.78	0.3301	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			980.24440	869.912	20.14	0.6225	8,699,123.00	10,000	10,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			460.74440	448.712	20.14	0.3775	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,223.16610	1,106.104	19.45	0.7058	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			338.36610	319.804	19.45	0.2942	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,847.53860	2,743.142	20.13	0.9619	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			33.13860	27.342	20.13	0.0381	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,567.32500	1,445.484	18.79	0.8070	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			202.92500	179.684	18.79	0.1930	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,328.00260	3,226.876	20.47	0.9777	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			17.90260	15.776	20.47	0.0223	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,431.84260	1,310.117	19.01	0.7552	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			281.74260	259.017	19.01	0.2448	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1,045.21790	934.026	20.03	0.6149	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			525.11790	512.926	20.03	0.3851	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			5,015.51290	4,915.015	26.08	0.9949	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.41290	3.914	26.08	0.0051	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,633.88280	2,526.205	18.96	0.9379	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			58.78280	50.705	18.96	0.0621	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,603.43770	1,479.596	18.71	0.7821	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			258.33770	234.096	18.71	0.2179	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,302.30220	1,184.157	19.29	0.6870	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			417.60220	399.157	19.29	0.3130	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			994.57790	887.034	20.46	0.5456	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			784.87790	777.734	20.46	0.4544	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			5,116.64120	5,014.226	23.85	0.9940	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			6.94120	4.926	23.85	0.0060	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,428.74650	3,327.063	18.73	0.9762	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			19.04650	17.763	18.73	0.0238	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,280.20110	1,162.933	19.45	0.6583	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			500.50110	483.633	19.45	0.3417	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,236.68170	2,116.976	18.20	0.8818	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			134.08170	114.976	18.20	0.1182	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,751.55210	4,648.109	22.15	0.9913	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			9.65210	7.109	22.15	0.0087	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,768.07210	1,641.275	18.48	0.7877	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			276.17210	250.275	18.48	0.2123	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,453.17240	2,339.316	18.12	0.9037	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			104.87240	92.016	18.12	0.0963	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,550.28620	1,424.938	18.84	0.7281	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			381.98620	357.638	18.84	0.2719	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,678.72700	3,575.662	18.66	0.9802	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			17.22700	15.162	18.66	0.0198	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,668.81540	3,565.765	18.63	0.9800	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			17.31540	15.265	18.63	0.0200	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,658.90490	3,555.868	18.60	0.9799	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			17.40490	15.368	18.60	0.0201	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,691.62250	3,588.380	18.48	0.9801	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			17.22250	15.280	18.48	0.0199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,681.70860	3,578.481	18.45	0.9800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			17.30860	15.381	18.45	0.0200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,483.53980	3,380.660	17.83	0.9768	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			19.13980	17.560	17.83	0.0232	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,453.83350	3,351.619	17.83	0.9757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			19.43350	18.519	17.83	0.0243	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,780.86830	3,677.504	18.76	0.9814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			16.46830	14.404	18.76	0.0186	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,557.88810	2,445.829	18.01	0.9127	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			93.48810	82.729	18.01	0.0873	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,261.52480	2,142.000	18.07	0.8746	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			147.12480	128.900	18.07	0.1254	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,671.79560	3,568.583	18.42	0.9798	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			17.39560	15.483	18.42	0.0202	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			2,140.17590	2,016.877	18.09	0.8557	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			175.77590	153.777	18.09	0.1443	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,432.07840	1,308.409	19.03	0.6877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			467.67840	445.309	19.03	0.3123	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,779.61210	2,671.633	17.96	0.9346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			65.21210	58.533	17.96	0.0654	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,371.59040	1,252.011	19.20	0.6684	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			507.19040	488.911	19.20	0.3316	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,299.95850	1,182.025	19.43	0.6435	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			565.55850	548.925	19.43	0.3565	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	14.93	Call			2,196.35770	2,074.859	18.08	0.8647	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			161.95770	141.759	18.08	0.1353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			1,138.09690	1,025.158	20.00	0.5831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			723.69690	712.058	20.00	0.4169	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			1,100.72810	989.225	20.14	0.5683	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			766.32810	756.125	20.14	0.4317	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,401.59410	1,279.921	19.12	0.6781	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			487.19410	466.821	19.12	0.3219	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			971.02920	865.202	20.67	0.5148	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			936.62920	932.102	20.67	0.4852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			919.51180	816.261	20.89	0.4925	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,015.11180	1,013.161	20.89	0.5075	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			1,147.63150	1,034.342	19.96	0.5868	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			713.23150	701.242	19.96	0.4132	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			606.04570	524.615	22.63	0.3444	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,711.64570	1,731.515	22.63	0.6556	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			582.37790	502.963	22.80	0.3322	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,787.97790	1,809.863	22.80	0.6678	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			1,020.97940	912.929	20.46	0.5358	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			866.57940	859.829	20.46	0.4642	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			4,068.67540	3,965.026	19.66	0.9849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			14.27540	11.926	19.66	0.0151	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,979.32000	3,875.743	19.38	0.9839	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			14.92000	12.643	19.38	0.0161	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			678.45900	591.271	22.13	0.3809	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,504.05900	1,518.171	22.13	0.6191	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,814.30420	4,710.461	22.00	0.9912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			9.90420	7.361	22.00	0.0088	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			1,145.52510	1,032.494	20.09	0.5721	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			785.82510	774.494	20.09	0.4279	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			2,053.02050	1,926.506	18.15	0.8290	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			223.32050	198.506	18.15	0.1710	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,171.31250	1,057.377	20.01	0.5776	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			778.71250	766.777	20.01	0.4224	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			992.10530	885.601	20.73	0.5063	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,019.50530	1,015.001	20.73	0.4937	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,221.10330	5,117.121	22.51	0.9926	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			8.50330	6.521	22.51	0.0074	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,531.89470	3,428.948	17.31	0.9763	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			19.29470	18.348	17.31	0.0237	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			738.23860	649.359	22.39	0.3703	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,823.83860	1,838.159	22.39	0.6297	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,301.99370	1,184.044	19.82	0.5938	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			797.59370	782.844	19.82	0.4062	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,631.28640	3,523.675	16.42	0.9761	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			23.48640	19.175	16.42	0.0239	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			1,081.15790	971.278	20.72	0.5110	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,103.35790	1,096.778	20.72	0.4890	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			963.34390	859.517	21.22	0.4647	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,305.54390	1,305.017	21.22	0.5353	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,318.22080	5,212.791	21.70	0.9913	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.42080	8.291	21.70	0.0087	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,477.45270	4,369.766	18.80	0.9836	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			19.05270	15.066	18.80	0.0164	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			2,005.87520	1,872.934	18.37	0.7718	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			367.47520	338.234	18.37	0.2282	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			1,001.29530	897.103	21.46	0.4530	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,492.39530	1,492.303	21.46	0.5470	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			929.22470	829.274	21.80	0.4251	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,650.32470	1,654.474	21.80	0.5749	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,420.14190	5,315.111	21.08	0.9898	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.24190	10.310	21.08	0.0102	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,740.43110	3,625.352	15.79	0.9754	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			31.53110	20.552	15.79	0.0246	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,585.28060	3,463.492	14.88	0.9731	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			39.28060	21.992	14.88	0.0269	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			1,029.56330	924.387	21.43	0.4553	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,523.56330	1,522.887	21.43	0.5447	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			1,010.20010	906.097	21.52	0.4480	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,564.20010	1,564.597	21.52	0.5520	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,781.32870	3,662.401	15.57	0.9753	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			35.32870	20.901	15.57	0.0247	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,514.01880	3,394.911	15.02	0.9685	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			41.31880	26.711	15.02	0.0315	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,193.55750	1,080.458	20.79	0.5127	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,240.85750	1,232.258	20.79	0.4873	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,791.97230	3,672.698	15.54	0.9751	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			35.87230	21.198	15.54	0.0249	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			1,022.59750	917.866	21.52	0.4501	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,566.49750	1,566.366	21.52	0.5499	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,542.45170	2,409.779	17.23	0.8533	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			222.85170	194.879	17.23	0.1467	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			789.59460	700.029	22.82	0.3562	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,229.99460	2,245.129	22.82	0.6438	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			4,001.58450	3,882.121	16.10	0.9769	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			35.28450	20.521	16.10	0.0231	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			4,021.18650	3,902.029	16.17	0.9771	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			34.88650	20.429	16.17	0.0229	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			4,011.38490	3,892.075	16.13	0.9770	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			35.08490	20.475	16.13	0.0230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			4,015.36150	3,895.630	16.04	0.9768	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			35.56150	20.730	16.04	0.0232	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		2,921.24780	2,785.936	16.11	0.9100	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		131.44780	101.036	16.11	0.0900	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1,654.41690	1,525.294	19.21	0.6513	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		724.61690	700.394	19.21	0.3487	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1,414.69730	1,294.693	20.04	0.5785	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		984.89730	969.793	20.04	0.4215	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		1,162.93470	1,051.529	21.03	0.4931	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,373.13470	1,366.629	21.03	0.5069	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		1,093.40150	985.371	21.31	0.4684	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,503.60150	1,500.471	21.31	0.5316	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		4,034.96150	3,915.545	16.11	0.9770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		35.16150	20.645	16.11	0.0230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		4,025.16100	3,905.587	16.07	0.9769	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		35.36100	20.687	16.07	0.0231	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		639.03360	558.964	23.88	0.2899	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		2,899.23360	2,924.064	23.88	0.7101	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		4,083.98250	3,965.335	16.28	0.9774	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		34.18250	20.435	16.28	0.0226	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		959.69770	858.658	22.05	0.4124	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		1,889.59770	1,893.658	22.05	0.5876	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		916.57440	818.195	22.28	0.3960	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,006.47440	2,013.195	22.28	0.6040	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		5,532.36840	5,426.361	20.25	0.9893	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.26840	11.361	20.25	0.0107	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		3,860.86140	3,736.832	15.22	0.9750	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		40.76140	21.832	15.22	0.0250	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		905.93940	809.232	22.74	0.3738	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,339.53940	2,349.032	22.74	0.6262	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,628.39530	5,521.829	19.53	0.9893	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.99530	11.629	19.53	0.0107	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,961.78980	3,836.831	15.24	0.9718	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		45.38980	26.631	15.24	0.0282	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		925.01100	827.105	22.63	0.3809	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,278.61100	2,286.905	22.63	0.6191	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		894.00890	798.514	23.25	0.3505	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,761.20890	2,772.014	23.25	0.6495	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,744.38140	5,637.415	18.61	0.9900	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		11.58140	10.915	18.61	0.0100	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		4,087.18290	3,959.262	15.30	0.9681	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		54.38290	32.762	15.30	0.0319	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,960.34950	4,846.623	17.24	0.9790	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		31.04950	23.723	17.24	0.0210	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,979.88260	4,866.407	17.29	0.9792	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		30.58260	23.507	17.29	0.0208	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,970.11580	4,856.515	17.26	0.9791	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		30.81580	23.615	17.26	0.0209	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,146.02870	4,023.800	14.14	0.9755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			39.12870	23.200	14.14	0.0245	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,939.08190	2,802.047	16.48	0.8612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			242.18190	211.447	16.48	0.1388	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,875.86480	2,737.982	16.72	0.8496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.78870	13.665	18.76	0.0118	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,353.05200	4,233.264	14.81	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			36.15200	22.664	14.81	0.0230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,343.18760	4,223.290	14.77	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			36.28760	22.690	14.77	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,911.40370	3,938.457	24.99	0.7239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			0.00000	620.083	25.35	0.2672	310,041.25	500	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			0.00000	4,119.483	25.35	0.7328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			890.69690	796.246	23.58	0.3385	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,033.79690	3,045.646	23.58	0.6615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,822.68870	5,714.265	18.76	0.9882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,082.26670	3,094.845	23.66	0.6656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			792.52000	704.646	24.27	0.3032	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,485.62000	3,504.046	24.27	0.6968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			1,018.51140	916.595	22.83	0.3829	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,561.61140	2,565.995	22.83	0.6171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			718.30370	639.057	24.99	0.2761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,638.63550	2,644.274	22.95	0.6250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			0.00000	805.404	23.52	0.3420	2,198,751.56	2,730	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			0.00000	3,004.803	23.52	0.6580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,081.54760	976.459	22.50	0.4042	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,364.64760	2,365.859	22.50	0.5958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			879.16670	785.445	23.66	0.3344	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,432.27810	2,434.577	22.61	0.6034	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			1,054.28890	950.527	22.64	0.3950	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,447.38890	2,449.927	22.64	0.6050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,003.94990	1,867.019	19.00	0.6720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			797.04990	766.419	19.00	0.3280	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			995.53550	894.874	22.95	0.3750	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			0.00000	801.227	19.11	0.3369	1,093,675.26	1,365	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,200.30560	1,089.003	21.93	0.4430	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,043.40560	2,038.403	21.93	0.5570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,614.79220	2,474.633	17.80	0.7965	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			407.89220	374.033	17.80	0.2035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1,059.17810	955.177	22.61	0.3966	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			554.42020	516.933	18.37	0.2532	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			0.00000	1,976.731	18.77	0.6972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			0.00000	676.131	18.77	0.3028	338,065.75	500	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,889.77220	2,752.064	16.66	0.8522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			262.87220	231.464	16.66	0.1478	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			0.00000	1,831.827	19.11	0.6631	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			268.96480	237.382	16.72	0.1504	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,741.28800	2,601.960	17.26	0.8234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			334.38800	301.360	17.26	0.1766	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,333.32490	4,213.316	14.74	0.9768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			36.42490	22.716	14.74	0.0232	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,361.32020	2,217.533	18.37	0.7468	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,917.95490	2,779.011	17.63	0.8025	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			441.15490	406.511	17.63	0.1975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,911.42820	2,772.691	17.65	0.8014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			444.62820	410.191	17.65	0.1986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,924.49730	2,785.343	17.61	0.8037	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			437.69730	402.843	17.61	0.1963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			3,102.11880	2,989.547	18.46	0.7787	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			575.71880	563.847	18.46	0.2213	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			3,095.95580	2,983.567	18.48	0.7777	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			579.55580	567.867	18.48	0.2223	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			3,089.80680	2,977.609	18.50	0.7767	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			583.40680	571.909	18.50	0.2233	0.00	0	0
Total \$ / R Option												22,332,818.82	25,095	1,682,822
Total \$ / R												1,872,080,661.22	136,609	2,773,071
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.57620		16.67380			0.0000	0.00	0	1,054
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.86310		16.96440			0.0000	0.00	0	116
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.18490		17.28980			0.0000	85,924.50	5	85
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.50060		17.60690			0.0000	0.00	0	0
Total \$ / R MAXI Future												85,924.50	5	1,255
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			428,695.89380	418,727.090	25.29	0.9979	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			315.89380	107.090	25.29	0.0021	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			427,699.59020	417,729.193	25.28	0.9979	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			319.59020	109.193	25.28	0.0021	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			426,703.32860	416,731.330	25.26	0.9978	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			323.32860	111.330	25.26	0.0022	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			354,296.83410	343,997.271	18.01	0.9778	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,856.83410	1,687.271	18.01	0.0222	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			353,306.20990	343,008.536	17.98	0.9776	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,866.20990	1,698.536	17.98	0.0224	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			352,315.64050	342,019.825	17.95	0.9774	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,875.64050	1,709.825	17.95	0.0226	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			253,687.34860	239,860.580	17.16	0.8492	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			23,707.34860	20,370.580	17.16	0.1508	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			252,946.00310	239,119.579	17.18	0.8479	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			23,966.00310	20,629.579	17.18	0.1521	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			252,206.08180	238,380.617	17.20	0.8465	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			24,226.08180	20,890.617	17.20	0.1535	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		288,398.05130	273,432.263	16.42	0.8543		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		26,708.05130	22,372.263	16.42	0.1457		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		287,674.93660	272,713.054	16.44	0.8531		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		26,984.93660	22,653.054	16.44	0.1469		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		286,953.15690	271,995.943	16.47	0.8518		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		27,263.15690	22,935.943	16.47	0.1482		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											85,924.50	5	1,255
£ / R	On 26/02/2016	Foreign Exchange Future			23.83910	23.93280			0.0000		0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			23.85230	23.94790			0.0000		0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			23.88290	23.98300			0.0000		0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future			23.91360	24.01790			0.0000		24,965,798.40	1,044	32,245
£ / R	On 15/04/2016	Foreign Exchange Future			24.73200	24.20700			0.0000		1,360,260.00	55	55
£ / R	On 13/06/2016	Foreign Exchange Future			24.33770	24.44700			0.0000		6,084,425.00	250	2,296
£ / R	On 08/09/2016	Foreign Exchange Future			24.76390	24.87950			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			24.81920	24.93550			0.0000		0.00	0	225
£ / R	On 19/12/2016	Foreign Exchange Future			25.29610	25.41570			0.0000		0.00	0	0
Total £ / R Future											32,410,483.40	1,349	35,090
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		2,000.99630	1,885.666	21.47	0.8553		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		158.19630	136.566	21.47	0.1447		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		155.55150	134.760	21.28	0.1403		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		2,073.45150	1,957.060	21.28	0.8597		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		2,060.89880	1,940.699	21.34	0.8353		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		197.89880	177.799	21.34	0.1647		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		4,847.93380	4,742.143	26.60	0.9811		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		20.03380	18.543	26.60	0.0189		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		4,838.05090	4,732.282	26.58	0.9810		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		20.15090	18.682	26.58	0.0190		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		4,828.21790	4,722.422	26.55	0.9809		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		20.31790	18.822	26.55	0.0191		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Call		2,176.87670	2,053.501	21.33	0.8350		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Put		208.97670	189.901	21.33	0.1650		0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Call		1,393.55630	1,274.001	21.83	0.6585		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Put		525.65630	510.401	21.83	0.3415		0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call		963.08690	855.000	22.38	0.5116		0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put		895.18690	891.400	22.38	0.4884		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Call		491.85240	415.978	23.76	0.2975		0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Put		1,773.95240	1,802.379	23.76	0.7025		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		3,337.54830	3,222.765	22.92	0.9408		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Put		69.64830	59.164	22.92	0.0592		0.00	0	21,300
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call		0.00000	1,394.965	22.52	0.5980		0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put		0.00000	862.965	22.52	0.4020		0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option	26.50	Call		0.00000	699.315	23.66	0.3152		3,636,437.48	5,200	2,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			0.00000	2,861.615	23.66	0.6848	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			4,084.54320	3,972.343	20.48	0.9138	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			137.54320	134.643	20.48	0.0862	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			4,075.73890	3,963.485	20.48	0.9132	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			138.73890	135.785	20.48	0.0868	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			0.00000	1,389.350	21.91	0.5325	1,806,154.61	1,300	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			0.00000	1,351.650	21.91	0.4675	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			4,093.35540	3,981.206	20.48	0.9144	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			136.35540	133.506	20.48	0.0856	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			588.11490	578.926	19.92	0.2299	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,391.50570	1,300.860	21.96	0.4393	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,362.00570	2,386.960	21.96	0.5607	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			331.77440	319.313	19.72	0.1460	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3,211.87050	3,086.974	19.92	0.7718	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			582.37050	573.074	19.92	0.2282	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3,204.73500	3,079.898	19.92	0.7709	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			585.23500	575.998	19.92	0.2291	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3,197.61490	3,072.825	19.92	0.7701	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4,011.27440	3,883.213	19.72	0.8540	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,767.67040	2,646.805	20.05	0.7051	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			842.17040	837.605	20.05	0.2949	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,780.19010	2,659.255	20.04	0.7070	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			834.69010	830.055	20.04	0.2930	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,773.92510	2,653.025	20.04	0.7060	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			838.42510	833.825	20.04	0.2940	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,525.68960	3,399.490	19.20	0.7543	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			759.98960	753.390	19.20	0.2457	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,539.73450	3,413.476	19.20	0.7558	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			754.03450	747.376	19.20	0.2442	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,532.70810	3,406.479	19.20	0.7550	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			757.00810	750.379	19.20	0.2450	0.00	0	0
Total £ / R Option												5,442,592.09	6,500	78,928
Total £ / R												37,853,075.49	7,849	114,018
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14045		0.14168			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14327		0.14456			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14652		0.14785			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			2,175.10430	2,052.872	19.03	0.9804	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			6.80430	8.072	19.03	0.0196	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,168.35310	4,044.898	24.36	0.9997	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.05310	0.098	24.36	0.0003	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,170.15790	3,047.652	24.36	0.9939	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.85790	2.852	24.36	0.0061	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,586.09030	1,533.547	19.12	0.8021	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			130.39030	206.747	19.12	0.1979	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,465.27360	3,338.297	19.85	0.9833	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			9.57360	11.497	19.85	0.0167	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,476.40290	2,375.070	18.57	0.9381	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			20.70290	48.271	18.57	0.0619	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,802.39410	3,675.903	18.67	0.9733	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.99410	24.303	18.67	0.0267	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,849.96000	2,753.899	19.07	0.9105	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			64.56000	102.299	19.07	0.0895	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,988.70320	1,938.047	19.22	0.7971	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			203.30320	286.447	19.22	0.2029	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			17.81730		17.92610			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.83360		17.93920			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.92190		18.01530			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.94800		18.04480			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.98540		18.08710			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.01160		18.11670			0.0000	37,986,464.40	2,109	67,660
€ / R	On	13/06/2016	Foreign Exchange Future			18.37690		18.48570			0.0000	4,612,601.90	251	9,122
€ / R	On	19/09/2016	Foreign Exchange Future			18.79520		18.90950			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			19.21330		19.33050			0.0000	0.00	0	4,500
Total € / R Future												42,599,066.30	2,360	87,351
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,316.37400	3,207.396	32.57	0.9997	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.27400	0.096	32.57	0.0003	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,306.38050	3,197.399	32.53	0.9996	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.28050	0.099	32.53	0.0004	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,296.38720	3,187.402	32.49	0.9996	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.28720	0.102	32.49	0.0004	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			3,076.58180	2,967.489	31.64	0.9993	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.48180	0.189	31.64	0.0007	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			3,006.66740	2,897.530	31.37	0.9992	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.56740	0.230	31.37	0.0008	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,423.34300	2,315.726	26.97	0.9936	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			4.14300	2.126	26.97	0.0064	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,791.15570	2,684.455	28.26	0.9973	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			1.95570	0.855	28.26	0.0027	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,628.33220	2,529.480	22.61	0.9839	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			13.03220	7.580	22.61	0.0161	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,983.65500	1,878.042	19.46	0.9642	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			28.35500	16.142	19.46	0.0358	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,525.97670	2,421.931	21.82	0.9738	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		21.17670	13.931	21.82	0.0262	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		2,547.36410	2,436.922	21.29	0.9643	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		30.26410	21.522	21.29	0.0357	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		1.79470	0.808	26.86	0.0014	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		4,918.84830	4,812.642	26.59	0.9982	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		2.14830	1.042	26.59	0.0018	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		4,271.31460	4,164.602	25.41	0.9951	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		4.61460	3.002	25.41	0.0049	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		187.79890	171.670	19.71	0.2030	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		54.06980	32.292	26.80	0.0419	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		3,837.36980	3,920.692	26.80	0.9581	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		2,034.01400	1,913.880	19.40	0.9215	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		67.31400	52.280	19.40	0.0785	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		5,068.49470	4,962.408	26.86	0.9986	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		79.46210	66.409	19.32	0.0962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,512.95260	1,391.961	19.62	0.8259	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		156.25260	140.361	19.62	0.1741	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		2,220.50610	2,103.180	19.97	0.9369	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		53.80610	41.579	19.97	0.0631	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,404.49890	1,283.271	19.71	0.7970	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		56.28530	43.530	19.86	0.0659	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		2,173.62170	2,055.632	19.83	0.9334	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		56.92170	44.032	19.83	0.0666	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		3,173.70110	3,064.920	22.81	0.9792	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		17.00110	13.320	22.81	0.0208	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,896.16210	1,778.009	19.32	0.9038	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		18.93340	14.777	22.55	0.0231	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,774.33180	2,662.962	21.64	0.9669	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		27.63180	21.362	21.64	0.0331	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		4,092.38150	3,985.575	25.09	0.9936	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		5.68150	3.975	25.09	0.0064	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		2,182.98530	2,065.130	19.86	0.9341	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		10.98940	8.784	23.85	0.0138	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,232.51900	3,124.028	22.98	0.9806	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		15.81900	12.428	22.98	0.0194	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		4,132.12560	4,025.337	25.16	0.9939	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		5.42560	3.736	25.16	0.0061	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		3,085.63340	2,976.377	22.55	0.9769	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		4,122.18850	4,015.395	25.14	0.9938	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		5.48850	3.795	25.14	0.0062	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		4,112.25210	4,005.454	25.12	0.9937	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		5.55210	3.854	25.12	0.0063	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,527.68940	3,420.384	23.85	0.9862	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		50.22530	49.226	18.33	0.0515	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		4,304.93930	4,193.536	19.79	0.9814	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		19.23930	16.636	19.79	0.0186	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,650.85920	2,535.937	18.50	0.8927	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			125.15920	119.037	18.50	0.1073	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,294.48370	3,184.777	18.33	0.9497	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			48.78370	47.877	18.33	0.0503	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,285.20040	3,175.447	18.33	0.9491	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			49.50040	48.547	18.33	0.0509	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,275.92530	3,166.126	18.33	0.9485	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			81.88770	69.578	18.14	0.0548	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			4,031.93920	3,905.227	18.12	0.9448	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			82.43920	70.027	18.12	0.0552	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			4,050.84130	3,924.330	18.16	0.9455	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			81.34130	69.130	18.16	0.0545	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			4,041.38770	3,914.778	18.14	0.9452	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			346.24280	329.088	18.55	0.1654	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,894.42410	2,759.517	18.51	0.7901	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			463.92410	446.217	18.51	0.2099	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,828.23580	2,693.338	18.50	0.7815	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			487.73580	470.038	18.50	0.2185	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			490.43150	472.736	18.50	0.2195	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,813.63740	2,678.750	18.50	0.7796	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			493.13740	475.450	18.50	0.2204	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,112.84660	1,022.801	22.08	0.3955	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,582.34660	2,609.501	22.08	0.6045	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,276.74280	3,142.388	18.55	0.8346	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			876.01030	798.900	23.27	0.3194	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,445.51030	3,485.600	23.27	0.6806	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,820.93150	2,686.036	18.50	0.7805	0.00	0	0
Total € / R Option												0.00	0	335,670
Total € / R												42,599,066.30	2,360	423,021
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.51170		11.57010			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.60170		11.66230			0.0000	4,292,629.00	370	14,384
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.75530		11.81790			0.0000	0.00	0	2,789
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.93310		11.99810			0.0000	11,933.10	1	501
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.11190		12.17760			0.0000	0.00	0	0
Total AU\$ / R Future												4,304,562.10	371	17,677
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,620.42930	1,561.739	57.81	0.9997	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.32930	0.039	57.81	0.0003	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,610.44130	1,551.739	57.47	0.9997	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			0.34130	0.039	57.47	0.0003	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,600.45370	1,541.739	57.13	0.9997	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			0.35370	0.039	57.13	0.0003	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			551.00440	488.693	20.23	0.6000	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			288.70440	286.993	20.23	0.4000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			545.29910	483.209	20.24	0.5959	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			292.99910	291.509	20.24	0.4041	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			141.23430	111.840	22.48	0.1970	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,078.93430	1,110.141	22.48	0.8030	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,879.76890	1,815.071	22.67	0.9691	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			17.46890	13.371	22.67	0.0309	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,309.83710	1,239.881	20.06	0.9153	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			47.53710	38.181	20.06	0.0847	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			965.86200	895.872	19.85	0.8220	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			103.56200	94.172	19.85	0.1780	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,182.53060	2,119.418	24.02	0.9819	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			10.23060	7.718	24.02	0.0181	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,172.71050	2,109.557	23.98	0.9816	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			10.41050	7.857	23.98	0.0184	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,162.89370	2,099.698	23.93	0.9813	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			10.59370	7.998	23.93	0.0187	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,798.12460	1,729.156	17.93	0.9172	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			60.22460	53.856	17.93	0.0828	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,789.21950	1,720.127	17.93	0.9160	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			61.31950	54.827	17.93	0.0840	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,780.32990	1,711.111	17.92	0.9147	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			62.42990	55.811	17.92	0.0853	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			132.13710	114.059	17.47	0.1249	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,937.24110	1,854.285	17.48	0.8777	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			129.14110	111.185	17.48	0.1223	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,928.73340	1,845.715	17.48	0.8764	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			130.63340	112.615	17.48	0.1236	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,920.23710	1,837.159	17.47	0.8751	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,774.60570	1,685.419	17.24	0.8006	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			267.00570	243.519	17.24	0.1994	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,766.90580	1,677.680	17.24	0.7991	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			269.30580	245.780	17.24	0.2009	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,782.32370	1,693.171	17.25	0.8021	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			264.72370	241.271	17.25	0.1979	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												4,304,562.10	371	18,877
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.65990		11.74230			0.0000	3,497,970.00	300	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.86890		11.95340			0.0000	0.00	0	0
Total CAD/ R Future												3,497,970.00	300	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			58.06010	53.293	16.86	0.1287	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			1,007.40880	920.119	16.83	0.8772	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			55.10880	50.219	16.83	0.1228	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			998.86970	911.639	16.85	0.8743	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
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			56.56970	51.739	16.85	0.1257	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			990.36010	903.193	16.86	0.8713	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,228.70900	1,133.316	16.29	0.8130	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			145.30900	134.416	16.29	0.1870	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,220.95000	1,125.576	16.29	0.8106	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			147.55000	136.675	16.29	0.1894	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,213.21570	1,117.862	16.30	0.8082	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			149.81570	138.962	16.30	0.1918	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												3,497,970.00	300	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.47800		16.69190			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.84030		17.05930			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,770.95330	1,557.301	19.96	0.8835	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			79.05330	79.301	19.96	0.1165	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,761.74030	1,548.764	19.97	0.8818	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			79.84030	80.764	19.97	0.1182	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,780.17410	1,565.857	19.95	0.8852	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			78.27410	77.857	19.95	0.1148	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,774.58830	2,563.293	20.24	0.8978	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			105.28830	112.993	20.24	0.1022	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,765.71880	2,554.465	20.23	0.8969	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			106.41880	114.165	20.23	0.1031	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,756.85700	2,545.650	20.23	0.8960	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			107.55700	115.350	20.23	0.1040	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.49170		2.49660			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.50660		2.51220			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			3,100.32620	3,017.867	23.36	0.9118	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			134.32620	100.867	23.36	0.0882	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			3,011.10820	2,926.495	23.23	0.9051	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			145.10820	109.495	23.23	0.0949	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,190.23370	3,109.848	23.49	0.9181	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			124.23370	92.848	23.49	0.0819	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,378.90060	3,270.488	21.04	0.8403	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			356.90060	304.488	21.04	0.1597	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,299.53230	3,190.259	21.03	0.8321	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
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			377.53230	324.259	21.03	0.1679	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,221.03640	3,110.963	21.03	0.8237	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			399.03640	344.963	21.03	0.1763	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			2.42150		2.43580			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.47270		2.48740			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			2,972.74850	2,793.585	21.31	0.9206	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			114.74850	78.585	21.31	0.0794	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,881.70760	2,704.247	21.36	0.9118	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			123.70760	89.247	21.36	0.0882	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,064.38210	2,888.290	21.57	0.9259	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			106.38210	73.290	21.57	0.0741	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,244.52740	4,074.408	21.02	0.9103	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			170.52740	147.408	21.02	0.0897	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,157.83250	3,986.952	21.05	0.9042	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			183.83250	159.952	21.05	0.0958	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,071.89950	3,900.284	21.08	0.8978	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			197.89950	173.284	21.08	0.1022	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.15980		0.16090			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15890		0.15800			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15770		0.15980			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			0.07050		0.07010			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06580		0.06520			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06340		0.06350			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.84430		10.87640			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.97510		11.00890			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.12690		11.16230			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,740.78750	1,707.288	18.42	0.9895	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			4.38750	2.988	18.42	0.0105	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,730.85340	1,697.340	18.36	0.9893	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			4.45340	3.039	18.36	0.0107	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,720.92050	1,687.392	18.29	0.9891	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			4.52050	3.092	18.29	0.0109	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			19.26090	16.227	17.28	0.0325	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			2,028.52600	1,991.619	17.26	0.9669	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			19.62600	16.519	17.26	0.0331	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			2,018.89670	1,981.915	17.23	0.9664	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			19.99670	16.815	17.23	0.0336	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			2,038.16090	2,001.327	17.28	0.9675	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,789.51720	1,734.683	15.72	0.9053	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			87.21720	67.783	15.72	0.0947	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,780.76870	1,725.849	15.72	0.9040	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			88.46870	68.949	15.72	0.0960	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,772.03270	1,717.033	15.72	0.9026	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			89.73270	70.133	15.72	0.0974	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08660		1.08650			0.0000	0.00	0	6,335
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08980		1.08970			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09370		1.09370			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	6,335
Total QUANTO € / \$												0.00	0	6,335
RAIN	On	13/06/2016	Foreign Exchange Future			28,904.00000		29,053.18000			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			11.55620		11.58750			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.72800		11.75790			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			1,627.99620	1,590.266	20.37	0.9643	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			20.49620	14.066	20.37	0.0357	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,618.31860	1,580.488	20.31	0.9637	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			20.81860	14.288	20.31	0.0363	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,608.64620	1,570.713	20.26	0.9631	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			21.14620	14.513	20.26	0.0369	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,625.45280	1,584.834	17.60	0.8992	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			77.55280	66.834	17.60	0.1008	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,642.93870	1,602.712	17.63	0.9019	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			75.03870	64.712	17.63	0.0981	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,634.18830	1,593.766	17.62	0.9006	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			76.28830	65.766	17.62	0.0994	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			5.41230		5.41190			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.37000		5.37090			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			929.36840	927.454	23.90	0.9751	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			7.46840	5.154	23.90	0.0249	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			919.59780	917.624	23.79	0.9742	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			7.69780	5.324	23.79	0.0258	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			909.83460	907.800	23.67	0.9734	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			7.93460	5.500	23.67	0.0266	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			671.67690	661.559	18.79	0.8543	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			60.77690	51.559	18.79	0.1457	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			663.42190	653.264	18.78	0.8504	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			62.52190	53.264	18.78	0.1496	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			655.20600	645.013	18.77	0.8464	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			64.30600	55.013	18.77	0.1536	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			1.43220		1.43280			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.37630		1.38360			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1932645848.70	115,899	1,257,420
Total Options												27775410.91	31,595	2,098,620
Grand Total:												1,960,421,259.61	147,494	3,356,040