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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/12/2015 Foreign Exchange Future			15.94940		15.18730			0.0000	8,456,563,272.80	530,212	0
\$ / R On 14/12/2015 Foreign Exchange Future			15.95180		15.18730			0.0000	0.00	0	101
\$ / R On 17/12/2015 Foreign Exchange Future			15.95390		15.18670			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			15.96410		15.19660			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			15.96660		15.19910			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			15.98930		15.22040			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			16.03640		15.26290			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			16.03970		15.26600			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			16.04640		15.27190			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.08350		15.30590			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.08970		15.31160			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.13290		15.35120			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			16.15450		15.37120			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.17320		15.38840			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.17630		15.39120			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.18560		15.39980			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.19180		15.40550			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.20730		15.41980			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			16.21970		15.43130			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.22900		15.43990			0.0000	4,657,560,710.00	286,990	638,582
\$ / R On 15/03/2016 Foreign Exchange Future			16.23210		15.79580			0.0000	811,605.00	50	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			16.23530		15.44560			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			16.25750		15.46580			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.27650		15.48310			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.33030		15.89850			0.0000	816,515.00	50	50
\$ / R	On	18/04/2016	Foreign Exchange Future			16.33980		15.54070			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.36510		15.56380			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.40950		15.60410			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.41900		15.98570			0.0000	820,950.00	50	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.46330		15.65310			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.47600		15.66460			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.49500		15.68190			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.50130		15.68770			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.50450		15.69060			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.51710		15.70210			0.0000	163,783,563.60	9,916	53,271
\$ / R	On	24/06/2016	Foreign Exchange Future			16.55400		15.73110			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.56760		15.74820			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.66590		15.83760			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.71680		15.88390			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.76770		15.93020			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.80500		15.96410			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.81180		15.97030			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.82870		16.63330			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.83550		15.99200			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.85050		16.00480			0.0000	117,447,985.00	6,970	34,014
\$ / R	On	28/09/2016	Foreign Exchange Future			16.88420		16.03370			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.98900		16.12340			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.11250		16.22920			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.17240		16.28050			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.18460		16.29280			0.0000	171,846.00	10	6,028
\$ / R	On	13/03/2017	Foreign Exchange Future			17.36160		16.49860			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.56820		16.73880			0.0000	0.00	0	0
Total \$ / R Future												13,397,976,447.40	834,248	740,059
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			0.00530	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			1,527.30590	2,289.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			0.00590	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			1,587.30310	2,349.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			0.00310	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			1,567.30380	2,329.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			0.00380	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			1,557.30430	2,319.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			0.00430	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			1,687.30100	2,449.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			0.00100	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			1,667.30130	2,429.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			0.00130	0.000	26.40	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		1,597.30280	2,359.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		0.00280	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		1,807.30020	2,569.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		0.00020	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		1,787.30030	2,549.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		0.00030	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		1,747.30050	2,509.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		0.00050	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		1,877.30010	2,639.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		0.00010	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		1,867.30010	2,629.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		0.00010	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		1,827.30020	2,589.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		0.00020	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,967.30000	2,729.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,937.30000	2,699.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,907.30010	2,669.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		0.00010	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		2,017.30000	2,779.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,987.30000	2,749.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,977.30000	2,739.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,137.30000	2,899.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		2,087.30000	2,849.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		2,037.30000	2,799.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		2,327.30000	3,089.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		2,287.30000	3,049.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		2,187.30000	2,949.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		2,417.30000	3,179.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		2,387.30000	3,149.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		2,337.30000	3,099.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		2,587.30000	3,349.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		0.00000	0.000	26.40	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		2,487.30000	3,249.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		2,427.30000	3,189.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		2,627.30000	3,389.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		2,617.30000	3,379.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		2,607.30000	3,369.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		3,007.30000	3,769.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,987.30000	3,749.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		2,687.30000	3,449.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		3,087.30000	3,849.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		3,037.30000	3,799.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		3,027.30000	3,789.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		3,237.30000	3,999.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		3,187.30000	3,949.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		3,147.30000	3,909.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		3,437.30000	4,199.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		3,387.30000	4,149.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		3,287.30000	4,049.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		3,787.30000	4,549.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		3,587.30000	4,349.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		3,577.30000	4,339.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,237.30000	4,999.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		4,187.30000	4,949.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,987.30000	6,749.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	26.40	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,937.30000	6,699.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,987.30000	4,749.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		6,037.30000	6,799.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		5,582.70000	4,820.600	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		7.69320	379.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		390.39320	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		2.16480	149.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		614.86480	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		0.05480	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,312.75480	550.600	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		209.69110	949.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		22.39110	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		38.99510	649.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		151.69510	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		18.82190	529.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		251.52190	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call		363.47760	1,119.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put		6.17760	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		353.98340	1,109.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		6.68340	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		235.30100	979.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		18.00100	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		687.71530	1,449.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		0.41530	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		489.47180	1,249.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		2.17180	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		440.56050	1,199.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		3.26050	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		887.42120	1,649.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		0.12120	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		817.47560	1,579.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		0.17560	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		787.50700	1,549.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		0.20700	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		947.38940	1,709.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		0.08940	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		917.40390	1,679.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		0.10390	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		907.40930	1,669.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		0.10930	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		1,097.34390	1,859.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		0.04390	0.000	26.40	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		1,067.35030	1,829.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		0.05030	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		987.37350	1,749.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		0.07350	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		1,177.33080	1,939.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		0.03080	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		1,147.33510	1,909.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		0.03510	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		1,137.33670	1,899.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		0.03670	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		1,267.32110	2,029.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		0.02110	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		1,237.32390	1,999.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		0.02390	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		1,187.32950	1,949.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		0.02950	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		1,357.31470	2,119.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		0.01470	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		1,347.31530	2,109.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		0.01530	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		1,277.32030	2,039.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		0.02030	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		1,507.30730	2,269.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		0.00730	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		1,467.30970	2,229.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		0.00970	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		1,387.31310	2,149.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		0.01310	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		1,547.30480	2,309.400	26.40	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		0.00480	0.000	26.40	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		1,537.30530	2,299.400	26.40	1.0000	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	14.99	Call		270.99440	965.356	33.57	0.9802	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	14.99	Put		73.69440	3.556	33.57	0.0198	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call		790.96250	1,550.397	39.64	0.9787	0.00	0	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put		14.26250	6.497	39.64	0.0213	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call		781.38230	1,540.538	39.54	0.9783	0.00	0	10,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put		14.68230	6.638	39.54	0.0217	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		4,396.61300	5,164.103	55.65	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.01300	0.003	55.65	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		4,056.61510	4,824.113	55.65	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.01510	0.013	55.65	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		4,046.61520	4,814.114	55.65	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.01520	0.014	55.65	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		1,057.02170	1,818.200	33.21	0.9869	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		10.42170	4.100	33.21	0.0131	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.93260	12.925	36.82	0.0344	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			2,674.33260	1,918.825	36.82	0.9656	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			1,226.74500	1,989.515	32.94	0.9907	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			7.64500	2.915	32.94	0.0093	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call			793.26950	1,545.573	30.70	0.9729	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			24.16950	8.973	30.70	0.0271	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			1,305.36340	2,068.995	33.36	0.9923	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			6.11010	2.337	33.42	0.0075	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			6.26340	2.395	33.36	0.0077	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			1,246.37210	2,009.375	33.04	0.9911	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			7.27210	2.775	33.04	0.0089	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			1,236.55620	1,999.444	32.99	0.9909	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			7.45620	2.844	32.99	0.0091	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			1,315.21010	2,078.937	33.42	0.9925	0.00	0	15,000
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			1,310.13670	2,073.204	27.75	0.9887	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			9.73670	3.904	27.75	0.0113	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,723.43920	2,491.185	30.29	0.9946	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			3.03920	1.886	30.29	0.0054	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,470.41850	2,242.848	23.93	0.9844	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			7.51850	6.448	23.93	0.0156	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,337.39320	3,111.930	28.32	0.9950	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			1.39320	2.229	28.32	0.0050	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			505.13720	1,122.866	20.84	0.8593	0.00	0	20,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			233.23720	76.466	20.84	0.1407	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,197.15160	1,957.711	21.98	0.9734	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			25.25160	11.311	21.98	0.0266	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			933.33180	1,663.704	20.48	0.9590	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			61.43180	17.304	20.48	0.0410	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			630.56870	1,294.448	20.62	0.9029	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			158.66870	48.048	20.62	0.0971	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,289.90420	2,056.252	22.48	0.9770	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			18.00420	9.852	22.48	0.0230	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,815.41780	2,590.890	22.99	0.9847	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			9.51780	7.390	22.99	0.0153	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			923.58370	1,633.639	19.35	0.9391	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			97.68370	30.139	19.35	0.0609	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			482.65090	1,050.078	19.84	0.8068	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			336.75090	126.578	19.84	0.1932	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,340.37580	3,117.000	24.97	0.9928	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			4.47580	3.500	24.97	0.0072	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,201.33370	2,977.761	24.44	0.9912	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			5.43370	4.261	24.44	0.0088	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			406.70340	930.614	20.00	0.7622	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			420.80340	167.114	20.00	0.2378	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,506.49360	4,283.793	27.34	0.9993	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.59360	0.293	27.34	0.0007	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,114.27660	1,853.064	20.06	0.9535	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		62.67660	23.364	20.06	0.0465	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		1,586.85820	2,360.809	21.92	0.9776	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		15.25820	11.109	21.92	0.0224	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		3,752.06680	4,533.374	26.04	0.9990	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		0.86680	0.474	26.04	0.0010	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		453.08060	952.591	19.28	0.7325	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		501.88060	219.690	19.28	0.2675	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call		1,170.72740	1,897.852	19.36	0.9307	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		99.52740	43.352	19.36	0.0693	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		736.93340	1,360.702	19.06	0.8419	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		275.73340	116.202	19.06	0.1581	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		1,487.54960	2,250.408	20.22	0.9570	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		46.34960	25.908	20.22	0.0430	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		420.92880	886.190	20.08	0.6597	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		672.52880	352.990	20.08	0.3403	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		3,590.77750	4,374.785	25.40	0.9973	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		2.37750	1.584	25.40	0.0027	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		1,915.38720	2,688.987	20.90	0.9739	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		26.98720	15.787	20.90	0.0261	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		806.61810	1,449.327	19.15	0.8480	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		258.21810	116.127	19.15	0.1520	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		935.37590	1,612.949	19.06	0.8802	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		194.17590	86.649	19.06	0.1198	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		982.67110	1,668.647	18.98	0.8858	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		182.87110	83.047	18.98	0.1142	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,533.43550	2,297.237	19.97	0.9515	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		53.63550	31.637	19.97	0.0485	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		992.28030	1,679.169	19.09	0.8828	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		186.78030	87.369	19.09	0.1172	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		985.11350	1,670.661	19.09	0.8812	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		189.61350	88.861	19.09	0.1188	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		977.97390	1,662.175	19.10	0.8796	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		192.47390	90.375	19.10	0.1204	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		977.74050	1,660.463	19.18	0.8698	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		207.94050	103.163	19.18	0.1302	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		2,910.22440	3,694.976	22.18	0.9915	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		8.92440	5.276	22.18	0.0085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		3,892.62820	4,681.486	25.64	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		2.72820	2.486	25.64	0.0037	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		266.72550	598.608	21.93	0.4629	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,326.82550	869.608	21.93	0.5371	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		223.42000	516.611	22.43	0.4127	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,533.52000	1,037.611	22.43	0.5873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,391.41800	5,179.994	26.20	0.9984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		1.51800	0.994	26.20	0.0016	1,491.30	1,500	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		382.60300	804.162	20.96	0.5741	402,081.20	500	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		942.70300	575.162	20.96	0.4259	115,607.64	201	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		353.26580	753.633	21.16	0.5486	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		1,023.36580	634.633	21.16	0.4514	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		3,842.79210	4,631.587	25.45	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		2.89210	2.587	25.45	0.0039	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		458.86400	930.232	20.50	0.6331	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		768.96400	451.232	20.50	0.3669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		426.67480	877.894	20.69	0.6093	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		836.77480	498.894	20.69	0.3907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		27.17760	86.505	29.66	0.0824	129,758.25	1,500	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,817.27760	4,087.505	29.66	0.9176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		661.38010	1,236.690	19.78	0.7486	432,841.43	350	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		471.48010	257.690	19.78	0.2514	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		651.75640	1,222.884	19.80	0.7442	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		481.85640	263.884	19.80	0.2558	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		343.18500	735.982	21.24	0.5395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,053.28500	656.982	21.24	0.4605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		941.88060	1,611.989	19.34	0.8467	47,344,113.99	29,370	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		251.98060	132.989	19.34	0.1533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		849.51800	1,493.537	19.48	0.8196	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		309.61800	164.537	19.48	0.1804	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		385.39080	808.904	20.94	0.5764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		935.49080	569.904	20.94	0.4236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,116.39690	1,822.844	19.34	0.8843	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		176.49690	93.844	19.34	0.1157	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		1,051.05510	1,744.850	19.29	0.8721	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		201.15510	105.850	19.29	0.1279	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		511.70000	1,013.642	20.23	0.6687	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		671.80000	384.642	20.23	0.3313	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,341.39100	2,081.421	19.50	0.9180	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		111.49100	62.421	19.50	0.0820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,261.42130	1,991.095	19.45	0.9073	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		131.52130	72.095	19.45	0.0927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		775.21070	1,394.840	19.59	0.7944	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		365.31070	195.840	19.59	0.2056	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,516.74040	2,274.567	19.62	0.9375	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		76.84040	45.567	19.62	0.0625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,432.04630	2,182.046	19.56	0.9287	20,445,767.27	9,370	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		92.14630	53.046	19.56	0.0713	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		974.26580	1,652.512	19.30	0.8552	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		234.36580	123.512	19.30	0.1448	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,732.52130	2,500.143	19.75	0.9551	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		52.62130	31.143	19.75	0.0449	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,568.53040	2,330.519	19.65	0.9423	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		68.63040	41.519	19.65	0.0577	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,138.66590	1,849.095	19.36	0.8882	3,099,083.89	1,676	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			168.76590	90.095	19.36	0.1118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,929.36670	2,700.901	19.87	0.9671	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			39.46670	21.901	19.87	0.0329	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,853.96470	2,624.098	19.82	0.9629	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			44.06470	25.098	19.82	0.0371	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,349.51890	2,090.517	19.51	0.9190	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			109.61890	61.517	19.51	0.0810	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,264.05660	3,040.689	20.06	0.9812	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			24.15660	11.689	20.06	0.0188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,206.20350	2,982.066	20.03	0.9793	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			26.30350	13.066	20.03	0.0207	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,559.84980	2,321.172	19.65	0.9415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			69.94980	42.172	19.65	0.0585	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,653.45440	3,435.760	20.93	0.9889	68,715,204.00	20,000	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			13.55440	6.760	20.93	0.0111	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,506.76900	3,286.647	20.36	0.9873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			16.86900	7.647	20.36	0.0127	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,741.81200	2,509.638	19.76	0.9558	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			51.91200	30.638	19.76	0.0442	10,723.16	350	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,186.13790	3,973.373	22.96	0.9932	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			6.23790	4.373	22.96	0.0068	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,899.26140	3,684.518	21.87	0.9912	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			9.36140	5.518	21.87	0.0088	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,976.72510	2,749.087	19.90	0.9695	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			36.82510	20.087	19.90	0.0305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,394.78370	4,182.699	23.75	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			4.88370	3.699	23.75	0.0057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,384.84080	4,172.729	23.71	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			4.94080	3.729	23.71	0.0057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,360.84210	3,138.674	20.12	0.9842	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			20.94210	9.674	20.12	0.0158	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,494.24700	4,282.416	24.13	0.9948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			4.34700	3.416	24.13	0.0052	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,444.50740	4,232.555	23.94	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			4.60740	3.555	23.94	0.0055	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,712.31010	3,495.437	21.15	0.9895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			12.41010	6.437	21.15	0.0105	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,643.55070	4,432.033	24.69	0.9954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			3.65070	3.033	24.69	0.0046	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,613.68040	4,402.106	24.58	0.9953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			3.78040	3.106	24.58	0.0047	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,335.13710	4,122.880	23.53	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			5.23710	3.880	23.53	0.0060	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,534.04930	4,322.310	24.28	0.9950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			4.14930	3.310	24.28	0.0050	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,404.72700	4,192.670	23.79	0.9944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			4.82700	3.670	23.79	0.0056	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			0.00000	914.830	20.59	0.6238	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			0.00000	472.730	20.59	0.3762	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,032.40460	1,720.259	19.30	0.8646	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			216.80460	114.959	19.30	0.1354	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,136.10170	2,910.927	19.92	0.9758	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			30.50170	15.627	19.92	0.0242	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,848.37690	2,618.026	19.56	0.9573	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			52.57690	30.526	19.56	0.0427	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			849.22260	1,483.165	19.51	0.8017	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			353.42260	195.665	19.51	0.1983	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			726.06680	1,309.831	19.69	0.7451	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			492.96680	283.331	19.69	0.2549	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			451.57270	898.045	20.75	0.5909	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			928.47270	581.545	20.75	0.4091	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,687.66760	4,480.353	23.75	0.9945	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			4.56760	3.853	23.75	0.0055	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,027.65110	2,799.652	19.20	0.9668	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			44.55110	23.152	19.20	0.0332	0.00	0	150
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			0.00000	1,017.045	20.59	0.6127	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			0.00000	576.745	20.59	0.3873	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,674.04020	2,430.258	18.72	0.9284	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			103.34020	60.458	18.72	0.0716	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			730.85930	1,293.778	19.81	0.7092	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			610.15930	373.978	19.81	0.2908	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,121.56590	2,893.997	18.26	0.9622	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			57.76590	28.897	18.26	0.0378	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			663.69130	1,188.887	20.11	0.6624	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			759.89130	483.787	20.11	0.3376	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			462.06840	884.526	21.23	0.5400	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,188.26840	809.426	21.23	0.4600	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,769.75750	4,570.833	22.54	0.9926	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.95750	5.733	22.54	0.0074	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,507.86070	2,241.521	18.66	0.8885	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			183.76070	112.021	18.66	0.1115	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			778.05750	1,339.190	19.83	0.6935	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			683.95750	439.691	19.83	0.3065	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			0.00000	1,101.441	20.60	0.6062	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			0.00000	662.441	20.60	0.3938	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,222.50070	2,996.950	17.40	0.9591	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			69.40070	33.650	17.40	0.0409	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			615.72080	1,093.167	20.81	0.5853	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,092.62080	759.867	20.81	0.4147	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			465.40780	862.839	21.78	0.4909	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,512.30780	1,099.539	21.78	0.5091	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,859.83820	4,671.882	21.77	0.9901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			6.73820	8.582	21.77	0.0099	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,212.90710	1,897.892	19.08	0.8090	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			368.30710	241.892	19.08	0.1910	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,491.12460	4,306.377	20.14	0.9866	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			9.22460	11.377	20.14	0.0134	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			905.37360	1,495.639	19.70	0.7069	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			673.47360	450.639	19.70	0.2931	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,387.48060	2,094.288	18.71	0.8407	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			299.78060	192.988	18.71	0.1593	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			777.27200	1,314.269	20.11	0.6507	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			869.57200	592.969	20.11	0.3493	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,451.72800	3,236.024	16.59	0.9721	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			51.12800	21.524	16.59	0.0279	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,442.59300	3,226.512	16.61	0.9715	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			51.99300	22.012	16.61	0.0285	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,433.47090	3,217.008	16.63	0.9710	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			52.87090	22.508	16.63	0.0290	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,463.88310	3,248.916	16.50	0.9719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			51.78310	21.816	16.50	0.0281	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,454.76370	3,239.411	16.52	0.9714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			52.66370	22.311	16.52	0.0286	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,274.94000	3,051.294	16.85	0.9592	163,650,056.47	53,633	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			72.84000	34.194	16.85	0.0408	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,248.41410	3,023.428	16.90	0.9571	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			76.31410	36.328	16.90	0.0429	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,546.46410	3,334.831	16.35	0.9764	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			44.36410	17.731	16.35	0.0236	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,474.45170	2,190.445	18.51	0.8542	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			272.35170	173.345	18.51	0.1458	24,268.24	140	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,243.83200	1,930.297	19.09	0.8026	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			391.73200	263.197	19.09	0.1974	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,445.65580	3,229.916	16.53	0.9708	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			53.55580	22.816	16.53	0.0292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,156.73420	1,822.836	19.24	0.7799	97,764,147.10	53,633	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			454.63420	305.736	19.24	0.2201	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			682.56140	1,177.809	20.63	0.5978	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,080.46140	760.709	20.63	0.4022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,655.54120	2,390.557	18.09	0.8870	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			203.44120	123.457	18.09	0.1130	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			558.35220	996.004	21.38	0.5283	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,386.25220	1,008.904	21.38	0.4717	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			492.31080	892.563	21.84	0.4859	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,600.21080	1,185.463	21.84	0.5141	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,195.96710	1,872.470	19.17	0.7906	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			423.86710	285.370	19.17	0.2094	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			441.19460	810.041	22.24	0.4502	0.00	0	545

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	17.06	Put			1,799.09460	1,352.941	22.24	0.5498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			281.58050	556.786	23.93	0.3292	3,023,348.52	5,430	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,649.48050	2,109.686	23.93	0.6708	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			641.97470	1,119.476	20.86	0.5763	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,169.87470	832.376	20.86	0.4237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,732.96000	3,533.522	17.08	0.9788	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			30.86000	16.422	17.08	0.0212	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			269.67320	537.195	24.10	0.3191	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,737.57320	2,190.095	24.10	0.6809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			466.91710	851.848	22.03	0.4685	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,694.81710	1,264.748	22.03	0.5315	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,551.26820	4,369.077	20.17	0.9863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			9.16820	11.977	20.17	0.0137	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,818.07150	3,622.970	17.41	0.9798	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			25.97150	15.870	17.41	0.0202	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			0.00000	1,751.343	19.31	0.7542	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			0.00000	367.343	19.31	0.2458	2,902,008.91	7,900	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			0.00000	997.110	21.45	0.5182	7,877,170.58	7,900	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			0.00000	1,083.110	21.45	0.4818	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,324.45310	3,100.484	16.27	0.9608	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			76.25310	32.884	16.27	0.0392	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			585.77290	1,019.615	21.36	0.5236	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,457.57290	1,072.015	21.36	0.4764	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			490.61790	871.937	22.03	0.4638	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,782.41790	1,344.337	22.03	0.5362	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,955.94860	4,779.414	21.18	0.9875	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			7.74860	11.814	21.18	0.0125	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,417.41600	3,200.131	15.67	0.9607	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			79.81600	34.231	15.67	0.0393	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			559.54570	948.871	21.87	0.4713	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,851.94570	1,412.970	21.87	0.5287	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			497.15090	852.154	22.37	0.4321	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,109.55090	1,636.254	22.37	0.5679	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,046.77550	4,879.737	20.54	0.9862	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			9.17550	13.837	20.54	0.0138	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,198.73730	4,037.155	17.30	0.9780	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			14.83730	20.355	17.30	0.0220	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,122.71500	1,719.295	19.24	0.7091	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			758.81500	522.494	19.24	0.2909	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			533.41570	885.860	22.47	0.4242	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,303.21570	1,818.160	22.47	0.5758	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			492.31440	827.289	22.83	0.4004	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,492.11440	1,989.589	22.83	0.5996	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,141.08690	4,983.110	19.91	0.9853	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.88690	15.410	19.91	0.0147	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,513.37400	3,304.784	15.31	0.9596	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	26/08/2016	Foreign Exchange Option	13.50	Put		83.17400	37.084	15.31	0.0404	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		2,383.57910	3,161.241	15.58	0.9443	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		119.47910	56.241	15.58	0.0557	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		555.59890	911.382	22.43	0.4269	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,331.49890	1,846.382	22.43	0.5731	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		544.42220	895.622	22.52	0.4207	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,380.32220	1,890.622	22.52	0.5793	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,549.06720	3,342.528	15.15	0.9596	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		84.96720	37.528	15.15	0.0404	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		2,326.80530	3,096.980	15.71	0.9375	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		136.50530	65.181	15.71	0.0625	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		649.39440	1,046.223	21.75	0.4766	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		1,979.09440	1,534.423	21.75	0.5234	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		0.00000	714.729	23.83	0.3421	1,429,458.00	2,000	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		0.00000	2,596.029	23.83	0.6579	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		0.00000	2,208.558	18.17	0.7959	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		0.00000	329.858	18.17	0.2041	659,715.20	2,000	2,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,756.63340	3,579.571	15.58	0.9644	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		54.63340	34.071	15.58	0.0356	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		2,747.80120	3,569.747	15.56	0.9642	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		55.80120	34.247	15.56	0.0358	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,738.98480	3,559.925	15.53	0.9640	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		56.98480	34.424	15.53	0.0360	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		639.36500	1,022.837	21.95	0.4606	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,134.56500	1,672.337	21.95	0.5394	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		352.50370	588.810	24.91	0.2851	2,334,632.44	3,965	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,897.70370	3,288.310	24.91	0.7149	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,751.87720	3,574.560	15.43	0.9643	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		57.07720	34.060	15.43	0.0357	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,847.60490	2,548.091	17.13	0.8580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		342.80490	197.591	17.13	0.1420	338,868.05	1,715	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,769.51350	3,594.216	15.49	0.9648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		54.71350	33.716	15.49	0.0352	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,760.68570	3,584.388	15.46	0.9646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		55.88570	33.888	15.46	0.0354	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		599.49320	965.557	22.25	0.4392	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,294.69320	1,815.057	22.25	0.5608	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,813.90770	3,643.372	15.62	0.9658	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		49.10770	32.872	15.62	0.0342	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		526.82420	858.241	23.01	0.3917	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,743.12420	2,224.041	23.01	0.6083	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		501.87210	822.819	23.25	0.3775	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,878.17210	2,348.619	23.25	0.6225	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,246.39430	5,099.517	19.04	0.9857	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.69430	15.317	19.04	0.0143	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,614.07980	3,420.922	14.75	0.9610	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			80.37980	36.722	14.75	0.0390	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			510.35180	818.074	23.63	0.3597	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,236.95180	2,679.074	23.63	0.6403	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,337.14530	5,203.937	18.38	0.9862	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.74530	14.937	18.38	0.0138	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,702.20770	3,530.313	14.73	0.9587	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			78.80770	41.313	14.73	0.0413	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			521.33850	834.386	23.52	0.3660	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,167.93850	2,615.386	23.52	0.6340	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			519.95500	811.887	24.09	0.3405	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,690.75500	3,099.387	24.09	0.6595	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,444.31240	5,327.049	17.72	0.9868	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			15.11240	14.549	17.72	0.0132	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,799.07470	3,654.665	14.42	0.9593	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			69.87470	42.164	14.42	0.0407	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,658.13640	4,557.210	15.89	0.9771	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			17.63640	24.810	15.89	0.0229	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,648.15660	4,547.324	15.87	0.9770	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			17.65660	24.924	15.87	0.0230	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,638.17680	4,537.439	15.85	0.9769	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			17.67680	25.039	15.85	0.0231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,046.82660	3,896.458	13.23	0.9759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			64.02660	21.858	13.23	0.0241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,886.49150	3,706.791	12.63	0.9745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			93.69150	22.191	12.63	0.0255	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,861.46490	2,565.579	17.60	0.8050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,063.85580	3,428.295	24.50	0.6733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,508.43310	5,402.863	17.96	0.9845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.63310	18.263	17.96	0.0155	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,064.13470	3,916.422	13.29	0.9760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			61.33470	21.822	13.29	0.0240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			0.00000	2,964.518	23.74	0.6376	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,055.47070	3,906.440	13.26	0.9760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			62.67070	21.840	13.26	0.0240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			551.25840	812.411	24.42	0.3303	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,008.45840	3,377.811	24.42	0.6697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			546.65580	802.895	24.50	0.3267	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,867.42780	2,335.315	22.64	0.5775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			625.84480	947.940	23.40	0.3799	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,333.04480	2,763.340	23.40	0.6201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			0.00000	918.181	23.60	0.3693	152,423,604.89	166,006	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			0.00000	2,883.581	23.60	0.6307	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			0.00000	899.118	23.74	0.3624	18,320,432.44	20,376	10,188
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			548.66490	360.979	17.60	0.1950	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			0.00000	2,434.815	18.22	0.7757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			0.00000	450.215	18.22	0.2243	3,092,978.42	6,870	6,870

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	15.40	Call			0.00000	2,303.754	18.40	0.7523	198,862,366.30	86,321	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			0.00000	519.154	18.40	0.2477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			710.22780	1,069.915	22.64	0.4225	0.00	0	1,700
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,907.91790	2,551.900	17.82	0.7642	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			749.31790	530.300	17.82	0.2358	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,902.66330	2,546.277	17.84	0.7630	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			754.06330	534.677	17.84	0.2370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,897.43070	2,540.678	17.87	0.7618	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			758.83070	539.078	17.87	0.2382	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			857.79830	642.442	17.79	0.2491	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,081.60250	2,695.338	17.81	0.7498	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			862.80250	647.138	17.81	0.2502	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,076.61350	2,690.051	17.84	0.7487	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			867.81350	651.851	17.84	0.2513	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,086.59830	2,700.642	17.79	0.7509	0.00	0	0
Total \$ / R Option												793,399,727.70	482,706	1,442,851
Total \$ / R												14,191,376,175.10	1,316,954	2,182,910
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			15.94940		15.18730			0.0000	637,976.00	40	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.22900		15.43990			0.0000	438,183.00	27	1,184
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.51710		15.70210			0.0000	495,513.00	30	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.85050		16.00480			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.18460		16.29280			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,571,672.00	97	1,415
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			332,730.00000	408,940.000	26.40	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			334,730.00000	410,940.000	26.40	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			0.00000	0.000	26.40	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			333,730.00000	409,940.000	26.40	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			305,726.01040	384,385.218	22.47	0.9923	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			736.01040	485.218	22.47	0.0077	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			304,737.21270	383,389.119	22.43	0.9923	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			747.21270	489.119	22.43	0.0077	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			303,748.60410	382,393.053	22.40	0.9922	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			758.60410	493.053	22.40	0.0078	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			232,835.29040	310,731.431	16.75	0.9632	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			6,625.29040	3,021.431	16.75	0.0368	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			231,941.75400	309,795.180	16.76	0.9625	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			6,731.75400	3,085.180	16.76	0.0375	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			231,049.52210	308,859.954	16.78	0.9619	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			6,839.52210	3,149.954	16.78	0.0381	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			152,427.27660	219,288.087	18.25	0.7882	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			52,947.27660	35,238.087	18.25	0.2118	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	19/09/2016	Foreign Exchange Option	14.99	Call		153,603.94350	220,580.959	18.20	0.7910		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		52,123.94350	34,530.959	18.20	0.2090		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		153,014.68460	219,933.292	18.23	0.7896		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		52,534.68460	34,883.292	18.23	0.2104		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		185,855.32960	253,268.242	17.07	0.8098		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		55,575.32960	33,808.242	17.07	0.1902		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		185,268.52920	252,632.737	17.10	0.8085		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		55,988.52920	34,172.737	17.10	0.1915		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		184,683.43150	251,999.379	17.12	0.8071		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		56,403.43150	34,539.379	17.12	0.1929		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,571,672.00	97	1,415
£ / R	On	11/12/2015	Foreign Exchange Future		24.27500	23.05530			0.0000		905,943,000.00	37,320	0
£ / R	On	12/01/2016	Foreign Exchange Future		24.40960	23.17350			0.0000		0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future		24.62160	23.36680			0.0000		0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future		24.63570	23.37980			0.0000		0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future		24.66850	23.40990			0.0000		0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future		24.70130	23.44020			0.0000		38,706,937.10	1,567	32,366
£ / R	On	13/06/2016	Foreign Exchange Future		25.14520	23.84380			0.0000		5,104,475.60	203	636
£ / R	On	08/09/2016	Foreign Exchange Future		25.60270	24.26030			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		25.66280	24.31410			0.0000		256,628.00	10	225
£ / R	On	19/12/2016	Foreign Exchange Future		26.18620	24.76600			0.0000		0.00	0	0
Total £ / R Future											950,011,040.70	39,100	33,511
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		5,185.30000	6,405.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		4,895.30000	6,115.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		4,565.30000	5,785.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		4,555.30000	5,775.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		4,545.30000	5,765.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		3,655.30000	4,875.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		3,055.30000	4,275.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		2,935.30000	4,155.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		2,825.30000	4,045.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		0.00000	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		2,725.30010	3,945.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		0.00010	0.000	24.18	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			2,305.31560	3,525.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			0.01560	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2,285.31590	3,505.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			0.01590	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			2,245.31640	3,465.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			0.01640	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			1,855.32360	3,075.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			0.02360	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			1,705.32770	2,925.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			0.02770	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			1,555.33320	2,775.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			0.03320	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			1,235.35300	2,455.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			0.05300	0.000	24.18	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			54.63980	1,075.000	24.18	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			199.33980	0.000	24.18	0.0000	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			2,098.44090	3,327.150	22.52	0.9870	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			14.94090	7.550	22.52	0.0130	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,473.81070	2,616.415	17.96	0.9125	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			197.01070	84.815	17.96	0.0875	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,534.62650	2,693.414	18.18	0.9124	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			184.82650	87.714	18.18	0.0876	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,514.70810	2,653.895	17.98	0.9008	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			224.80810	105.395	17.98	0.0992	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,744.27100	3,998.004	20.59	0.9573	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			54.07100	46.704	20.59	0.0427	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			588.83480	1,342.101	18.65	0.6457	0.00	0	18,500
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,098.63480	590.801	18.65	0.3543	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,272.31030	5,528.576	23.77	0.9844	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			22.11030	17.276	23.77	0.0156	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,262.42930	5,518.669	23.74	0.9843	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			22.22930	17.369	23.74	0.0157	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,252.54910	5,508.762	23.72	0.9842	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			22.34910	17.462	23.72	0.0158	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,469.73890	4,721.708	18.43	0.9476	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			125.93890	76.508	18.43	0.0524	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,460.59280	4,712.328	18.43	0.9473	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			126.79280	77.128	18.43	0.0527	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,478.88720	4,731.093	18.43	0.9480	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			125.08720	75.893	18.43	0.0520	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,534.27010	3,707.003	17.87	0.8375	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			533.97010	364.303	17.87	0.1625	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,527.32920	3,699.040	17.87	0.8368	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			537.02920	366.340	17.87	0.1632	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			955.32440	1,626.975	19.75	0.5115	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,545.02440	1,874.275	19.75	0.4885	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,338.99500	4,594.367	17.87	0.9033	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			278.69500	191.667	17.87	0.0967	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,541.22260	3,714.975	17.87	0.8382	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			530.92260	362.274	17.87	0.1618	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,114.95510	3,210.603	17.86	0.7809	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			800.85510	547.803	17.86	0.2191	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,108.88380	3,203.264	17.86	0.7801	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			804.78380	550.464	17.86	0.2199	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,121.03820	3,217.959	17.86	0.7818	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			796.93820	545.159	17.86	0.2182	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,845.63420	4,084.818	18.07	0.8124	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			719.63420	538.618	18.07	0.1876	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,839.14950	4,077.065	18.07	0.8118	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			723.14950	540.865	18.07	0.1882	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,852.12120	4,092.585	18.08	0.8130	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			716.12120	536.385	18.08	0.1870	0.00	0	0
Total £ / R Option												0.00	0	64,328
Total £ / R												950,011,040.70	39,100	97,839
¥ / R	On	11/12/2015	Foreign Exchange Future			0.13185		0.12509			0.0000	577,226.17	4,378	0
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13449		0.12745			0.0000	8,069.52	60	11,148
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13728		0.12999			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14056		0.13299			0.0000	0.00	0	0
Total ¥ / R Future												585,295.69	4,438	15,736
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			3,508.70000	4,184.700	12.13	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00000	0.000	12.13	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			2,508.70000	3,184.700	12.13	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00000	0.000	12.13	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			1,508.70190	2,184.700	12.13	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			0.00190	0.000	12.13	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			836.91530	1,458.219	11.96	0.9718	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			91.51530	9.019	11.96	0.0282	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,745.50770	3,449.285	17.15	0.9997	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.10770	0.086	17.15	0.0003	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,752.78880	2,452.956	17.15	0.9907	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			7.38880	3.756	17.15	0.0093	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			589.45410	975.352	14.09	0.7235	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			590.75410	247.552	14.09	0.2765	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,022.98690	2,738.108	15.29	0.9817	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			24.28690	10.308	15.29	0.0183	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,157.26930	1,775.299	13.66	0.9239	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			158.56930	47.499	13.66	0.0761	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,362.63370	3,075.647	14.88	0.9736	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			63.83370	19.347	14.88	0.0264	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	0.12	Call			1,520.63390	2,149.868	14.86	0.8987	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			221.83390	93.568	14.86	0.1013	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			927.27960	1,357.448	14.90	0.7457	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			628.47960	301.148	14.90	0.2543	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												585,295.69	4,438	15,736
€ / R	On	11/12/2015	Foreign Exchange Future			17.56580		16.64760			0.0000	1,113,179,877.60	63,372	0
€ / R	On	29/12/2015	Foreign Exchange Future			17.61490		16.68770			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			17.73000		16.79180			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.74540		16.80600			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.82620		16.88020			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.85350		16.90520			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.89230		16.94110			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.91950		16.96630			0.0000	72,448,538.50	4,043	68,612
€ / R	On	13/06/2016	Foreign Exchange Future			18.28790		17.30270			0.0000	105,630,910.40	5,776	5,463
€ / R	On	19/09/2016	Foreign Exchange Future			18.72280		17.69920			0.0000	112,524,028.00	6,010	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			19.16450		18.08380			0.0000	0.00	0	4,500
Total € / R Future												1,403,783,354.50	79,201	84,644
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			11.03730	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			186.36170	1,065.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			38.76170	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			0.00770	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			1,357.61990	2,275.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			0.01990	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			867.79020	1,785.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			0.19020	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			348.63730	1,255.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			0.00580	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			1,647.60670	2,565.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			0.00670	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			1,637.60690	2,555.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			0.00690	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			1,607.60770	2,525.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			0.00000	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			2,347.60000	3,265.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			0.00000	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			1,847.60030	2,765.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			0.00030	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			1,657.60580	2,575.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.00000	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			2,797.60000	3,715.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			0.00000	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			2,747.60000	3,665.800	18.22	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			0.00000	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			2,617.60000	3,535.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			5,697.60000	6,615.800	18.22	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	18.22	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			3,597.60000	4,515.800	18.22	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			1,012.33120	1,920.857	24.72	0.9832	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			24.63120	5.957	24.72	0.0168	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,397.30260	2,318.190	27.19	0.9909	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			9.60260	3.290	27.19	0.0091	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,187.70020	3,126.255	24.72	0.9885	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			5.90020	6.255	24.72	0.0115	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,177.76770	3,116.337	24.68	0.9884	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			5.96770	6.337	24.68	0.0116	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,167.83630	3,106.419	24.65	0.9882	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			6.03630	6.419	24.65	0.0118	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,949.61230	2,888.534	23.91	0.9844	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			7.81230	8.534	23.91	0.0156	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,880.30500	2,819.344	23.68	0.9829	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			8.50500	9.344	23.68	0.0171	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,673.73110	2,610.728	22.78	0.9736	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			17.73110	15.328	22.78	0.0264	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,334.20030	2,249.940	21.62	0.9583	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			48.20030	24.540	21.62	0.0417	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,544.53130	2,462.158	20.98	0.9494	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			64.33130	35.958	20.98	0.0506	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,014.32110	1,847.043	19.74	0.8944	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			194.12110	80.843	19.74	0.1056	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,458.11430	2,361.508	20.43	0.9365	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			92.91430	48.008	20.43	0.0635	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,480.67670	2,379.615	20.06	0.9290	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			109.57670	57.315	20.06	0.0710	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,772.20260	4,724.577	24.96	0.9934	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			5.90260	5.077	24.96	0.0066	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,128.50940	4,077.567	22.73	0.9890	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			12.20940	8.067	22.73	0.0110	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			978.41170	1,770.041	19.40	0.8440	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			312.11170	150.541	19.40	0.1560	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			655.13480	1,320.780	19.74	0.7372	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			588.83480	301.280	19.74	0.2628	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,921.43250	4,874.065	25.47	0.9941	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			5.13250	4.565	25.47	0.0059	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,187.29990	2,031.517	19.41	0.8861	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			210.99990	102.017	19.41	0.1139	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,180.01150	2,022.677	19.39	0.8850	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			213.71150	103.177	19.39	0.1150	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,074.89330	1,893.070	19.32	0.8664	0.00	0	24,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			258.59330	123.570	19.32	0.1336	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,971.97110	2,901.642	20.40	0.9589	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			55.67110	32.142	20.40	0.0411	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,682.64720	2,598.117	20.06	0.9404	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			86.34720	48.617	20.06	0.0596	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,216.70040	2,066.984	19.45	0.8905	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			200.40040	97.484	19.45	0.1095	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,398.27370	3,336.808	20.87	0.9765	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			31.97370	17.308	20.87	0.0235	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,112.66780	3,045.778	20.56	0.9657	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			46.36780	26.278	20.56	0.0343	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,056.19810	2,988.000	20.49	0.9631	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			49.89810	28.500	20.49	0.0369	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,981.15780	3,928.487	22.22	0.9876	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			14.85780	8.987	22.22	0.0124	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,971.35220	3,918.552	22.18	0.9875	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			15.05220	9.052	22.18	0.0125	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,951.74920	3,898.684	22.11	0.9873	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			15.44920	9.184	22.11	0.0127	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,990.96540	3,938.422	22.25	0.9877	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			14.66540	8.922	22.25	0.0123	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,136.37720	4,106.291	17.94	0.9795	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			33.67720	18.391	17.94	0.0205	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,195.86810	3,107.434	17.08	0.9406	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,632.48060	2,485.762	17.87	0.8716	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			289.78060	157.862	17.87	0.1284	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			133.16810	59.534	17.08	0.0594	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,187.39950	3,098.359	17.09	0.9399	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			134.69950	60.459	17.09	0.0601	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,178.94430	3,089.295	17.10	0.9391	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			136.24430	61.395	17.10	0.0609	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			138.31710	94.954	18.10	0.0679	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,878.89550	3,858.673	18.10	0.9316	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			139.69550	95.873	18.10	0.0684	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,896.14910	3,877.074	18.11	0.9326	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			136.94910	94.274	18.11	0.0674	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,887.51710	3,867.754	18.10	0.9321	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			0.00000	875.826	23.55	0.3298	5,118,324.81	5,844	2,922
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			0.00000	3,611.326	23.55	0.6702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			734.26720	509.664	18.16	0.2275	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,817.07800	2,669.823	18.16	0.7706	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			743.27800	515.323	18.16	0.2294	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,822.56180	2,676.988	18.16	0.7715	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			738.76180	512.488	18.16	0.2285	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			0.00000	2,749.233	18.17	0.7811	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			0.00000	484.733	18.17	0.2189	1,416,388.95	2,922	2,922

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,828.06720	2,684.164	18.16	0.7725	0.00	0	0
Total € / R Option												6,534,713.76	8,766	329,968
Total € / R												1,410,318,068.26	87,967	414,612
AU\$ / R	On	11/12/2015	Foreign Exchange Future			11.47320		11.09550			0.0000	105,289,556.40	9,177	0
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.52560		11.14110			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.62140		11.23000			0.0000	20,941,762.80	1,802	8,512
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.77800		11.37350			0.0000	23,556.00	2	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.96510		11.54460			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.16130		11.71260			0.0000	0.00	0	0
Total AU\$ / R Future												126,254,875.20	10,981	9,265
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			1,495.50000	1,873.200	36.12	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.00000	0.000	36.12	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,795.50000	2,173.200	36.12	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.00000	0.000	36.12	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,845.50000	4,223.200	36.12	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	36.12	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			895.55230	1,273.200	36.12	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			0.05230	0.000	36.12	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,795.50000	4,173.200	36.12	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	36.12	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,745.50000	4,123.200	36.12	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	36.12	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,197.35140	1,587.446	26.13	0.9684	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			6.25140	11.846	26.13	0.0316	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,187.49200	1,577.677	26.07	0.9678	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			6.39200	12.077	26.07	0.0322	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,177.63620	1,567.912	26.01	0.9671	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			6.53620	12.312	26.01	0.0329	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			10.30450	10.104	20.14	0.0221	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			443.10690	327.789	18.44	0.4004	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,749.92720	2,141.077	20.18	0.9788	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			9.92720	9.677	20.18	0.0212	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,740.11390	2,131.288	20.16	0.9784	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			10.11390	9.888	20.16	0.0216	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,730.30450	2,121.504	20.14	0.9779	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,447.70270	1,839.926	19.55	0.9614	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			17.70270	18.526	19.55	0.0386	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			894.39570	1,279.527	18.34	0.8925	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			64.39570	58.127	18.34	0.1075	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			273.10690	549.189	18.44	0.5996	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,346.80190	1,749.699	17.55	0.9020	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			73.30190	71.699	17.55	0.0980	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,364.28250	1,767.367	17.55	0.9046	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			70.78250	69.367	17.55	0.0954	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,355.53400	1,758.525	17.55	0.9033	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			72.03400	70.525	17.55	0.0967	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,474.98940	1,885.181	17.33	0.8677	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			140.38940	130.081	17.33	0.1323	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,491.55410	1,902.207	17.35	0.8703	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			136.95410	127.107	17.35	0.1297	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,483.26330	1,893.686	17.34	0.8690	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			138.66330	128.586	17.34	0.1310	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			279.68590	244.938	16.86	0.1957	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,325.24910	1,738.405	16.86	0.8029	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			282.64910	247.105	16.86	0.1971	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,318.22980	1,730.583	16.85	0.8015	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			285.62980	249.283	16.85	0.1985	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,332.28590	1,746.238	16.86	0.8043	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												126,254,875.20	10,981	9,865
CAD/ R	On	11/12/2015	Foreign Exchange Future			11.64730		11.19080			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.85100		11.37740			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.06350		11.57270			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			691.01750	1,147.300	30.30	1.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			0.21750	0.000	30.30	0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			681.03660	1,137.300	30.30	1.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			0.23660	0.000	30.30	0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			701.00000	1,157.300	30.30	1.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			0.20000	0.000	30.30	0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			106.80160	62.009	16.24	0.1237	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			689.30460	1,120.142	16.23	0.8810	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			101.90460	59.142	16.23	0.1190	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			681.73230	1,111.562	16.23	0.8787	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			104.33230	60.562	16.23	0.1213	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			674.20160	1,103.009	16.24	0.8763	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			900.82610	1,339.054	16.83	0.8236	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			198.12610	145.554	16.83	0.1764	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			893.79160	1,331.262	16.84	0.8216	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			201.09160	147.762	16.84	0.1784	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			886.79040	1,323.491	16.84	0.8195	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			204.09040	149.991	16.84	0.1805	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	11/12/2015	Foreign Exchange Future			16.24520		15.39640			0.0000	104,245,448.40	6,417	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.59460		15.70920			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.96280		16.04910			0.0000	0.00	0	0
Total CHF / R Future												104,245,448.40	6,417	6,452
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			0.02790	0.000	23.57	0.0000	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			1,406.42610	2,255.200	23.57	1.0000	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			0.02610	0.000	23.57	0.0000	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			1,396.42700	2,245.200	23.57	1.0000	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			0.02700	0.000	23.57	0.0000	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			1,386.42790	2,235.200	23.57	1.0000	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			974.51930	1,717.425	18.94	0.8657	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			255.31930	112.825	18.94	0.1343	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			968.00330	1,709.135	18.95	0.8641	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			258.80330	114.535	18.95	0.1359	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			961.51710	1,700.864	18.95	0.8625	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			262.31710	116.264	18.95	0.1375	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,821.82860	2,667.280	18.46	0.9053	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			172.72860	104.480	18.46	0.0947	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,813.41290	2,658.385	18.45	0.9044	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			174.31290	105.585	18.45	0.0956	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,830.25650	2,676.186	18.46	0.9061	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			171.15650	103.386	18.46	0.0939	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												104,245,448.40	6,417	6,452
CNH / R	On	11/12/2015	Foreign Exchange Future			2.43840		2.33550			0.0000	385,267.20	158	0
CNH / R	On	14/03/2016	Foreign Exchange Future			2.45210		2.34980			0.0000	387,431.80	158	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.47640		2.37250			0.0000	0.00	0	0
Total CNH / R Future												772,699.00	316	158
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			3,255.02140	4,284.000	30.99	1.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.02140	0.000	30.99	0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			3,455.02020	4,484.000	30.99	1.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.02020	0.000	30.99	0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			3,355.02080	4,384.000	30.99	1.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.02080	0.000	30.99	0.0000	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			260.54620	177.275	20.79	0.1305	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,781.61050	2,712.474	20.73	0.8608	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			283.61050	191.474	20.73	0.1392	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,706.17680	2,628.924	20.71	0.8512	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			308.17680	207.924	20.71	0.1488	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,858.54620	2,798.275	20.79	0.8695	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			508.67130	406.580	20.13	0.1933	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	Call			2,063.87890	2,993.650	20.11	0.7981	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			538.87890	429.650	20.11	0.2019	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,995.33310	2,917.664	20.09	0.7893	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			570.33310	453.664	20.09	0.2107	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,133.67130	3,070.580	20.13	0.8067	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												772,699.00	316	158
DKK / R	On	11/12/2015	Foreign Exchange Future			2.35430		2.23590			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.40890		2.28110			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.46100		2.32850			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,259.06570	3,443.000	33.59	1.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.06570	0.000	33.59	0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,459.05670	3,643.000	33.59	1.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.05670	0.000	33.59	0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,359.06090	3,543.000	33.59	1.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.06090	0.000	33.59	0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,709.93170	2,792.308	21.97	0.8589	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			398.93170	203.308	21.97	0.1411	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,641.17500	2,710.261	21.99	0.8492	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			430.17500	221.261	21.99	0.1508	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,780.28280	2,877.210	22.01	0.8677	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			369.28280	188.210	22.01	0.1323	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			406.01210	265.606	21.83	0.1295	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,715.96280	3,892.800	21.84	0.8639	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			430.96280	282.800	21.84	0.1361	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,867.11820	4,059.193	21.82	0.8770	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			382.11820	249.193	21.82	0.1230	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,791.01210	3,975.606	21.83	0.8705	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.15620		0.14910			0.0000	108,402.80	694	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.15640		0.14850			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15630		0.14920			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15650		0.14650			0.0000	0.00	0	0
Total KES / R Future												108,402.80	694	1,266
Total KES / R												108,402.80	694	1,266
NGN / R	On	11/12/2015	Foreign Exchange Future			0.08010		0.07630			0.0000	2,264,266.80	28,268	0
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07500		0.07280			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
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07210		0.07030			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.07020		0.06900			0.0000	0.00	0	0
Total NGN / R Future												2,264,266.80	28,268	0
Total NGN / R												2,264,266.80	28,268	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			10.69860		10.27260			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			10.69680		10.27220			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.82480		10.38900			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.95900		10.51060			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.11940		10.65810			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			1,182.60900	1,608.600	28.48	1.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			0.00900	0.000	28.48	0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			1,172.60910	1,598.600	28.48	1.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			0.00910	0.000	28.48	0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			1,162.60920	1,588.600	28.48	1.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			0.00920	0.000	28.48	0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			993.72110	1,417.694	43.16	0.9953	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			1.52110	0.894	43.16	0.0047	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			983.76210	1,407.734	43.07	0.9951	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			1.56210	0.934	43.07	0.0049	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			973.80460	1,397.775	42.98	0.9949	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			1.60460	0.975	42.98	0.0051	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			933.98940	1,357.958	42.63	0.9939	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			1.78940	1.158	42.63	0.0061	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,255.56430	1,691.679	16.57	0.9800	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			6.56430	6.879	16.57	0.0200	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,245.68550	1,681.799	16.52	0.9796	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			6.68550	6.999	16.52	0.0204	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,235.80960	1,671.921	16.48	0.9793	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			6.80960	7.121	16.48	0.0207	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,534.33900	1,974.093	16.78	0.9554	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			33.73900	25.093	16.78	0.0446	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,553.05410	1,993.145	16.80	0.9569	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			32.45410	24.145	16.80	0.0431	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,543.69110	1,983.615	16.79	0.9561	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			33.09110	24.615	16.79	0.0439	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,321.52870	1,751.192	16.09	0.8872	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			123.42870	91.792	16.09	0.1128	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,313.27690	1,742.488	16.08	0.8858	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			125.17690	93.088	16.08	0.1142	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,305.04470	1,733.796	16.08	0.8845	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			126.94470	94.396	16.08	0.1155	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 Option											0.00	0	10,000
Total NZ\$ / R											0.00	0	10,000
QUANTO €On	11/12/2015	Foreign Exchange Future			1.10140		1.09620			0.0000	78,199.40	71	0
QUANTO €On	14/03/2016	Foreign Exchange Future			1.10420		1.09890			0.0000	77,294.00	70	4,408
QUANTO €On	13/06/2016	Foreign Exchange Future			1.10720		1.10190			0.0000	0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.11110		1.10590			0.0000	0.00	0	0
Total QUANTO € / \$ Future											155,493.40	141	4,408
Total QUANTO € / \$											155,493.40	141	4,408
RAIN	On	11/12/2015	Foreign Exchange Future		27,703.94000		26,358.52000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future		28,617.15000		27,193.87000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future		11.28240		10.83900			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future		11.44800		10.98880			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future		11.62540		11.15390			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call		1,479.00850	1,922.400	33.41	1.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put		0.00850	0.000	33.41	0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call		1,499.00840	1,942.400	33.41	1.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put		0.00840	0.000	33.41	0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call		1,489.00840	1,932.400	33.41	1.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put		0.00840	0.000	33.41	0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call		1,044.68010	1,499.042	18.36	0.9356	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put		35.88010	31.042	18.36	0.0644	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call		1,035.75830	1,489.594	18.33	0.9346	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put		36.95830	31.594	18.33	0.0654	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call		1,026.86120	1,480.156	18.30	0.9335	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put		38.06120	32.156	18.30	0.0665	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call		1,074.47290	1,518.722	17.45	0.8659	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put		130.57290	103.322	17.45	0.1341	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call		1,090.14010	1,535.486	17.45	0.8693	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put		126.24010	100.086	17.45	0.1307	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call		1,082.29310	1,527.095	17.45	0.8676	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put		128.39310	101.695	17.45	0.1324	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	11/12/2015	Foreign Exchange Future			5.38060		5.20710			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.33670		5.16670			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.29560		5.12320			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			717.10000	890.600	28.78	1.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.00000	0.000	28.78	0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			707.10000	880.600	28.78	1.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.00000	0.000	28.78	0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			697.10000	870.600	28.78	1.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.00000	0.000	28.78	0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			685.87670	854.488	19.44	0.9641	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			9.17670	7.788	19.44	0.0359	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			676.23020	844.801	19.38	0.9627	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			9.53020	8.101	19.38	0.0373	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			666.59780	835.127	19.32	0.9613	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			9.89780	8.427	19.32	0.0387	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			445.67650	607.740	17.92	0.8159	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			82.47650	72.140	17.92	0.1841	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			438.01890	599.718	17.89	0.8117	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			84.81890	74.119	17.89	0.1883	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			430.41480	591.739	17.87	0.8075	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			87.21480	76.139	17.87	0.1925	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.45500		1.38760			0.0000	11,186,040.00	7,688	0
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.39580		1.33430			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.32580		1.22880			0.0000	0.00	0	0
Total ZMW / R Future												11,186,040.00	7,688	1
Total ZMW / R												11,186,040.00	7,688	1
Total Futures												15998915035.89	1,011,589	896,917
Total Options												799934441.46	491,472	1,847,747
Grand Total:												16,798,849,477.35	1,503,061	2,744,664