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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/12/2015 Foreign Exchange Future			15.04560		15.18970			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			15.04560		15.18450			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			15.06030		15.20090			0.0000	0.00	0	0
\$ / R On 05/01/2016 Foreign Exchange Future			15.08030		15.22200			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.10090		15.24310			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.10380		15.24610			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.10970		15.25210			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.14410		15.28700			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.14960		15.29260			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			15.18860		15.33180			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.20800		15.35140			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.22480		15.36830			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.22770		15.37110			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.23610		15.37960			0.0000	761,805.00	50	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.24180		15.38530			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.25590		15.39950			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.26720		15.41080			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.27570		15.41930			0.0000	1,208,216,215.80	79,094	1,013,873
\$ / R On 15/03/2016 Foreign Exchange Future			15.27850		15.42220			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.28130		15.42500			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.30110		15.44490			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			15.31820		15.46210			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			15.36680		15.51070			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			15.37530		15.51930			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.39820		15.54220			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.43810		15.58220			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.44670		15.59080			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.48670		15.63090			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.49810		15.64230			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.51520		15.65950			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.52090		15.66520			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.52380		15.66810			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.53520		15.67950			0.0000	157,045,336.80	10,109	44,594
\$ / R	On	24/06/2016	Foreign Exchange Future			15.56680		15.71130			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.57850		15.72310			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.66380		15.80880			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.70790		15.85320			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.75200		15.89760			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.78430		15.93010			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.79020		15.93600			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.79320		15.93900			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.80490		15.95080			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.81080		15.95670			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.82260		15.96850			0.0000	1,582,260.00	100	33,414
\$ / R	On	28/09/2016	Foreign Exchange Future			15.85000		15.99650			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.93670		16.08470			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.03890		16.18870			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.08840		16.23920			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.10390		16.25490			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.31870		16.46720			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.56730		16.71330			0.0000	0.00	0	0
Total \$ / R Future												1,367,605,617.60	89,353	1,106,362
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			4,389.70370	4,245.600	24.89	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.00370	0.000	24.89	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			4,049.70050	3,905.600	24.89	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.00050	0.000	24.89	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			4,039.70050	3,895.600	24.89	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.00050	0.000	24.89	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			1,040.45080	896.185	26.46	0.9949	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			0.75080	0.585	26.46	0.0051	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			0.02300	0.032	52.90	0.0002	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			2,680.32300	2,824.432	52.90	0.9998	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			1,215.18180	1,076.065	26.50	0.9964	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			0.68180	0.465	26.50	0.0036	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			1,205.21450	1,066.094	26.44	0.9962	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			0.71450	0.494	26.44	0.0038	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call		760.27440	621.886	23.24	0.9581	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		0.65060	0.437	26.57	0.0034	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put		5.77440	6.286	23.24	0.0419	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		1,294.96890	1,155.885	27.02	0.9977	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		0.46890	0.285	27.02	0.0023	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call		1,284.99130	1,145.903	26.95	0.9976	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		0.49130	0.303	26.95	0.0024	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call		1,225.15060	1,086.037	26.57	0.9966	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		1,284.81990	1,144.410	22.11	0.9808	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		3.91990	4.110	22.11	0.0192	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		1,702.28620	1,561.904	25.95	0.9929	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		1.38620	1.603	25.95	0.0071	0.00	0	100
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call		400.66160	311.144	18.95	0.5775	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put		148.66160	200.844	18.95	0.4225	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call		394.32290	305.727	18.96	0.5713	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put		152.32290	205.427	18.96	0.4287	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call		311.98800	237.239	19.18	0.4839	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put		209.98800	276.939	19.18	0.5161	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		1,452.56000	1,311.599	19.25	0.9651	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		9.46000	10.699	19.25	0.0349	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		2,317.55080	2,175.203	22.73	0.9952	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		1.45080	1.403	22.73	0.0048	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call		588.19930	485.157	18.50	0.6663	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put		136.09930	175.457	18.50	0.3337	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call		521.19980	425.163	18.64	0.6166	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put		169.09980	215.463	18.64	0.3834	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call		459.09220	370.368	18.79	0.5659	3,703,684.00	10,000	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put		50.73100	64.753	17.93	0.1602	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		206.99220	260.668	18.79	0.4341	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		1,270.38250	1,131.504	18.39	0.9362	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		18.28250	21.804	18.39	0.0638	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		1,175.98160	1,038.601	18.24	0.9184	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		23.88160	28.902	18.24	0.0816	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call		902.83100	774.453	17.93	0.8398	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,794.67080	1,652.659	17.94	0.9753	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		7.67080	8.559	17.94	0.0247	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		892.90870	777.929	17.91	0.7841	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		85.90870	113.829	17.91	0.2159	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		444.17340	372.433	19.01	0.5059	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		317.17340	388.333	19.01	0.4941	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		2,320.86210	2,177.892	20.60	0.9895	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		3.86210	3.792	20.60	0.0105	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		2,181.59710	2,038.769	19.90	0.9869	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		4.59710	4.669	19.90	0.0131	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		367.96840	309.587	19.45	0.4415	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		400.96840	485.487	19.45	0.5585	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,487.56510	3,344.635	25.64	0.9986	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.56510	0.535	25.64	0.0014	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,086.02580	963.532	17.83	0.8487	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			53.42580	73.932	17.83	0.1513	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			887.72420	776.232	18.08	0.7720	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			95.12420	126.632	18.08	0.2280	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,563.86850	1,427.360	17.48	0.9532	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			11.26850	17.760	17.48	0.0468	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,732.51070	3,589.447	24.26	0.9980	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.71070	0.847	24.26	0.0020	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			422.47470	375.962	19.85	0.4447	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			490.67470	587.362	19.85	0.5553	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,147.93940	1,038.637	18.20	0.8029	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			96.53940	130.637	18.20	0.1971	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			710.26560	636.524	18.94	0.6144	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			268.86560	338.524	18.94	0.3856	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,466.50670	1,343.066	18.06	0.8864	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			45.10670	65.066	18.06	0.1136	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			396.95570	362.087	20.36	0.3975	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			668.65570	777.287	20.36	0.6025	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,570.42060	3,427.729	23.63	0.9943	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			2.12060	2.929	23.63	0.0057	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,894.11490	1,759.669	18.58	0.9368	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			25.81490	34.869	18.58	0.0632	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			784.43970	707.824	18.86	0.6380	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			256.13970	323.024	18.86	0.3620	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			914.24950	827.630	18.59	0.6970	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			193.14950	249.930	18.59	0.3030	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,514.52020	1,393.513	18.04	0.8771	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			54.92020	77.413	18.04	0.1229	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			962.79310	872.879	18.44	0.7117	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			183.19310	236.779	18.44	0.2883	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			966.39140	877.878	18.52	0.7075	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			191.09140	246.078	18.52	0.2925	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			959.23560	871.480	18.54	0.7046	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			193.93560	249.680	18.54	0.2954	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			973.57640	884.312	18.51	0.7105	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			188.27640	242.512	18.51	0.2895	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			961.16420	876.719	18.57	0.6948	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			211.66420	270.818	18.57	0.3052	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,890.30120	2,750.361	21.01	0.9778	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			9.50120	13.161	21.01	0.0222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			211.79350	199.698	22.62	0.2180	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,542.49350	1,673.998	22.62	0.7820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			27.88040	15.041	27.36	0.0209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,838.58040	4,969.341	27.36	0.9791	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			316.53570	296.367	21.48	0.3058	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			1,097.23570	1,220.667	21.48	0.6942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			285.44840	267.759	21.77	0.2807	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,206.14840	1,332.059	21.77	0.7193	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			253.84530	238.609	22.10	0.2544	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,334.54530	1,462.909	22.10	0.7456	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			367.71560	342.886	21.06	0.3449	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			948.41560	1,067.186	21.06	0.6551	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			338.51130	316.435	21.29	0.3229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,029.21130	1,150.735	21.29	0.6771	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			328.48010	307.345	21.37	0.3152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,059.18010	1,181.645	21.37	0.6848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			443.75140	411.690	20.54	0.3994	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			774.45140	885.990	20.54	0.6006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			411.64160	382.641	20.75	0.3769	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			842.34160	956.941	20.75	0.6231	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			370.49370	345.399	21.04	0.3469	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			941.19370	1,059.699	21.04	0.6531	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			507.72590	469.568	20.16	0.4425	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			658.42590	763.868	20.16	0.5575	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			500.20860	462.764	20.20	0.4376	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			670.90860	777.064	20.20	0.5624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			496.48800	459.400	20.22	0.4351	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			677.18800	783.700	20.22	0.5649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			523.08580	483.465	20.08	0.4525	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			633.78580	737.765	20.08	0.5475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			515.35220	476.468	20.12	0.4475	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			646.05220	750.768	20.12	0.5525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			511.52570	473.007	20.14	0.4450	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			652.22570	757.307	20.14	0.5550	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			670.89640	615.437	19.44	0.5397	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			451.59640	539.737	19.44	0.4603	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			646.07730	593.010	19.52	0.5260	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			476.77730	567.310	19.52	0.4740	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			636.35630	584.234	19.55	0.5206	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			487.05630	578.534	19.55	0.4794	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			760.92430	697.038	19.18	0.5871	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			371.62430	451.338	19.18	0.4129	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			755.38430	692.006	19.19	0.5843	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			376.08430	456.306	19.19	0.4157	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			691.29270	633.887	19.38	0.5508	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			431.99270	518.187	19.38	0.4492	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			783.38910	717.469	19.11	0.5983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			354.08910	431.769	19.11	0.4017	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			777.72890	712.316	19.13	0.5955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			358.42890	436.616	19.13	0.4045	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			772.09660	707.194	19.14	0.5927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			362.79660	441.494	19.14	0.4073	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			961.05870	880.022	18.66	0.6798	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			241.75870	304.322	18.66	0.3202	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			928.57280	850.165	18.74	0.6659	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			259.27280	324.465	18.74	0.3341	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			835.74410	765.183	18.97	0.6237	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			316.44410	389.483	18.97	0.3763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,124.15150	1,029.351	18.39	0.7417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			174.85150	223.651	18.39	0.2583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,101.90440	1,008.464	18.40	0.7340	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			182.60440	232.764	18.40	0.2660	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,036.61060	948.414	18.49	0.7102	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			207.31060	262.714	18.49	0.2898	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,326.49230	1,220.438	18.26	0.8039	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			117.19230	154.738	18.26	0.1961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,286.30440	1,182.328	18.29	0.7926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			127.00440	166.628	18.29	0.2074	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,246.70830	1,144.853	18.31	0.7809	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			137.40830	179.153	18.31	0.2191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,501.31620	1,387.095	18.16	0.8480	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			82.01620	111.395	18.16	0.1520	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,416.89370	1,306.443	18.21	0.8278	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			97.59370	130.743	18.21	0.1722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,334.59990	1,228.135	18.26	0.8062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			115.29990	152.435	18.26	0.1938	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,714.56140	1,589.393	18.05	0.8907	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			55.26140	73.693	18.05	0.1093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,552.92580	1,436.555	18.13	0.8595	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			73.62580	100.855	18.13	0.1405	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,544.27560	1,428.258	18.14	0.8576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			74.97560	102.558	18.14	0.1424	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,910.88110	1,781.409	18.49	0.9151	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			41.58110	55.709	18.49	0.0849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,835.66830	1,707.596	18.31	0.9065	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			46.36830	61.896	18.31	0.0935	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,723.82410	1,598.072	18.04	0.8923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			54.52410	72.372	18.04	0.1077	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,244.89490	2,110.509	19.29	0.9450	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			25.59490	34.808	19.29	0.0550	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,187.14250	2,053.471	19.15	0.9407	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			27.84250	37.771	19.15	0.0593	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,958.12860	1,827.838	18.61	0.9201	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			38.82860	52.138	18.61	0.0799	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,633.76000	2,495.664	20.19	0.9673	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			14.46000	19.964	20.19	0.0327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,487.24940	2,350.347	19.85	0.9602	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			17.94940	24.647	19.85	0.0398	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,341.52600	2,206.047	19.51	0.9516	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			22.22600	30.347	19.51	0.0484	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,165.90240	3,024.842	21.41	0.9845	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			6.60240	9.142	21.41	0.0155	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,879.33150	2,739.667	20.75	0.9767	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			10.03150	13.967	20.75	0.0233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,692.55340	2,554.036	20.33	0.9699	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			13.25340	18.336	20.33	0.0301	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,374.49270	3,233.125	22.20	0.9875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			5.19270	7.425	22.20	0.0125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,364.55250	3,223.197	22.17	0.9874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			5.25250	7.497	22.17	0.0126	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,314.86120	3,173.568	21.97	0.9867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			5.56120	7.868	21.97	0.0133	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,473.93260	3,332.445	22.59	0.9887	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			4.63260	6.745	22.59	0.0113	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,424.20460	3,282.776	22.40	0.9882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			4.90460	7.076	22.40	0.0118	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,384.43370	3,243.054	22.24	0.9877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			5.13370	7.354	22.24	0.0123	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,623.20390	3,481.543	23.17	0.9903	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			3.90390	5.843	23.17	0.0097	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,822.40720	3,680.529	23.94	0.9921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			3.10720	4.829	23.94	0.0079	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,593.33980	3,451.713	23.05	0.9900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			4.03980	6.013	23.05	0.0100	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,513.72580	3,372.191	22.74	0.9892	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			4.42580	6.491	22.74	0.0108	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,370.95330	4,228.565	26.05	0.9955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.65330	2.865	26.05	0.0045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,872.23480	3,730.305	24.13	0.9925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			2.93480	4.605	24.13	0.0075	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			435.71660	404.802	20.64	0.3919	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			803.51660	916.301	20.64	0.6081	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,018.61160	933.859	18.60	0.6985	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			223.61160	282.559	18.60	0.3015	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,117.40970	1,985.367	19.00	0.9326	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			32.40970	44.067	19.00	0.0674	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,831.98960	1,705.775	18.21	0.8950	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			57.08960	74.675	18.21	0.1050	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			836.67390	770.921	19.08	0.6074	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			361.77390	439.821	19.08	0.3926	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			713.99000	660.946	19.44	0.5378	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			501.89000	592.746	19.44	0.4622	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			439.53020	412.074	20.80	0.3752	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			937.43020	1,053.874	20.80	0.6248	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,667.02830	3,525.578	22.27	0.9885	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			4.92830	7.378	22.27	0.0115	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,010.05090	1,882.040	18.41	0.9111	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			47.95090	63.840	18.41	0.0889	0.00	0	150
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			530.93160	500.383	20.59	0.4106	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			910.23160	1,023.583	20.59	0.5894	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,661.08810	1,553.448	18.04	0.8342	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			111.78810	148.148	18.04	0.1658	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			721.23460	675.674	19.66	0.5125	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			621.93460	720.374	19.66	0.4875	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,105.92320	1,983.627	18.18	0.8974	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			63.72320	85.427	18.18	0.1026	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			655.30930	618.820	20.09	0.4679	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			773.10930	880.620	20.09	0.5321	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			454.27570	432.572	21.25	0.3517	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,202.07570	1,324.372	21.25	0.6483	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,749.15240	3,607.558	20.74	0.9865	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			6.95240	9.358	20.74	0.0135	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,499.25660	1,407.167	18.18	0.7704	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			197.05660	249.067	18.18	0.2296	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			771.22660	729.426	19.74	0.5098	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			699.02660	801.326	19.74	0.4902	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			607.78880	578.711	20.57	0.4228	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			996.98880	1,112.011	20.57	0.5772	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			461.73620	444.402	21.78	0.3267	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,530.83620	1,657.702	21.78	0.6733	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,839.31670	3,696.583	19.12	0.9863	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			8.41670	9.883	19.12	0.0137	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,208.77770	2,088.175	17.69	0.8902	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			77.87770	101.475	17.69	0.1098	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			611.45340	584.854	20.76	0.4105	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,110.55340	1,228.154	20.76	0.5895	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,207.68000	1,141.225	18.56	0.6631	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			385.38000	463.125	18.56	0.3369	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,471.21380	3,327.785	17.27	0.9818	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			11.71380	12.585	17.27	0.0182	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			901.82420	858.263	19.53	0.5392	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			692.32420	793.063	19.53	0.4608	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,381.98630	1,305.849	18.34	0.7080	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			316.78630	384.949	18.34	0.2920	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			773.95140	739.721	20.10	0.4799	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			888.75140	998.821	20.10	0.5201	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,438.54410	2,311.651	17.30	0.9132	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			60.44410	77.851	17.30	0.0868	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,429.48620	2,302.887	17.31	0.9121	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		61.38620	79.087	17.31	0.0879	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,420.43810	2,294.137	17.32	0.9110	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		62.33810	80.337	17.32	0.0890	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,532.60930	2,401.003	16.98	0.9241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		53.10930	65.803	16.98	0.0759	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,450.70070	2,321.684	17.08	0.9144	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		61.20070	76.484	17.08	0.0856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,441.65590	2,312.944	17.09	0.9133	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		62.15590	77.744	17.09	0.0867	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,432.62270	2,304.220	17.10	0.9122	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		63.12270	79.020	17.10	0.0878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,263.30680	2,141.494	17.32	0.8890	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		83.80680	106.294	17.32	0.1110	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,236.99900	2,116.347	17.36	0.8851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		87.49900	111.147	17.36	0.1149	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,648.79070	1,560.262	18.07	0.7726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		219.29070	275.062	18.07	0.2274	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,468.60720	1,389.023	18.24	0.7275	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		289.10720	353.823	18.24	0.2725	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,238.51700	1,174.755	18.56	0.6601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		409.01700	489.555	18.56	0.3399	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,192.40260	1,131.546	18.69	0.6442	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		442.90260	526.346	18.69	0.3558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,153.29680	1,094.913	18.80	0.6303	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		473.79680	559.713	18.80	0.3697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		679.67300	651.396	20.58	0.4299	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,100.17300	1,216.196	20.58	0.5701	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		639.17570	613.227	20.79	0.4096	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,189.67570	1,308.027	20.79	0.5904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		555.95520	534.983	21.31	0.3659	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,406.45520	1,529.783	21.31	0.6341	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		490.35270	472.585	21.81	0.3293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,620.85270	1,747.385	21.81	0.6707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		465.10770	448.514	22.02	0.3148	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,715.60770	1,843.314	22.02	0.6852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		439.52840	424.088	22.25	0.2998	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,820.02840	1,948.888	22.25	0.7002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		281.76360	270.981	23.69	0.2030	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,672.26360	2,805.781	23.69	0.7970	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,802.10340	2,664.052	16.64	0.9506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		32.60340	38.852	16.64	0.0494	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,717.63270	2,581.286	16.74	0.9432	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		38.13270	46.086	16.74	0.0568	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		270.06590	259.656	23.83	0.1954	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,760.56590	2,894.456	23.83	0.8046	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,531.23270	3,387.413	17.12	0.9825	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			11.73270	12.213	17.12	0.0175	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			564.61610	545.234	21.46	0.3615	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,493.31610	1,618.435	21.46	0.6385	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,105.29960	1,053.898	19.07	0.6013	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			563.99960	657.098	19.07	0.3987	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			581.82140	561.856	21.38	0.3675	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,478.72140	1,603.356	21.38	0.6325	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			487.66560	471.937	22.10	0.3165	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,804.56560	1,933.436	22.10	0.6835	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,932.90320	3,788.786	17.88	0.9862	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			9.80320	10.286	17.88	0.0138	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,310.89170	2,188.605	17.04	0.8884	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			87.79170	110.105	17.04	0.1116	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,401.28300	2,289.743	16.97	0.8829	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			92.48300	125.943	16.97	0.1171	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			554.06800	537.913	22.03	0.3318	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,875.26800	2,004.113	22.03	0.6682	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			491.59180	475.522	22.48	0.2987	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,132.79180	2,261.722	22.48	0.7013	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,019.99780	3,877.170	17.61	0.9835	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			11.19780	13.370	17.61	0.0165	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,170.96200	3,042.342	15.72	0.9592	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			17.76200	34.442	15.72	0.0408	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,113.62800	1,072.410	19.46	0.5616	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			780.42800	884.510	19.46	0.4384	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,328.70590	2,459.038	22.62	0.7006	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			486.05910	472.039	22.93	0.2794	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,518.45910	2,650.039	22.93	0.7206	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,110.64710	3,970.312	17.64	0.9795	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			13.04710	18.312	17.64	0.0205	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,494.02310	2,394.103	16.95	0.8781	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			96.42310	142.103	16.95	0.1219	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			526.30590	511.038	22.62	0.2994	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,365.41880	2,274.179	17.23	0.8512	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			135.31880	189.879	17.23	0.1488	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			547.62230	532.109	22.59	0.3039	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,357.52230	2,487.809	22.59	0.6961	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			536.67630	521.461	22.67	0.2987	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,406.57630	2,537.161	22.67	0.7013	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,528.47140	2,431.257	16.92	0.8770	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			98.37140	146.957	16.92	0.1230	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,309.33930	2,220.612	17.35	0.8401	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			153.33930	210.412	17.35	0.1599	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			640.59260	623.324	21.99	0.3469	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,004.59260	2,133.124	21.99	0.6531	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,538.39030	2,441.823	16.93	0.8766	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			99.39030	148.623	16.93	0.1234	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			544.85870	529.607	22.66	0.3010	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,405.85870	2,536.407	22.66	0.6990	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,524.14770	1,462.741	18.53	0.6659	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			523.34770	607.841	18.53	0.3341	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			416.47360	404.422	23.81	0.2353	0.00	0	2,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,175.67360	3,309.522	23.81	0.7647	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,732.06670	2,633.299	16.56	0.9009	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			65.36670	112.499	16.56	0.0991	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,723.36130	2,624.950	16.57	0.8998	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			66.66130	114.150	16.57	0.1002	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,714.67560	2,616.617	16.59	0.8986	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			67.97560	115.817	16.59	0.1014	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,833.09420	1,758.544	18.19	0.7360	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			364.59420	435.943	18.19	0.2640	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			629.40730	611.727	22.19	0.3351	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,160.90730	2,289.127	22.19	0.6649	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			589.65430	572.747	22.45	0.3167	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,321.15430	2,450.147	22.45	0.6833	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			349.37930	342.594	25.23	0.1964	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,930.87930	4,069.995	25.23	0.8036	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,726.60090	2,628.960	16.54	0.8987	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			68.10090	116.360	16.54	0.1013	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,787.72310	2,687.565	16.43	0.9064	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			59.22310	104.965	16.43	0.0936	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,743.97600	2,645.623	16.51	0.9009	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			65.47600	113.023	16.51	0.0991	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,735.27950	2,637.282	16.52	0.8998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			66.77950	114.682	16.52	0.1002	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			518.33760	504.732	23.15	0.2786	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,771.83760	2,904.732	23.15	0.7214	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			493.92270	480.917	23.36	0.2669	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,907.42270	3,040.917	23.36	0.7331	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,211.73360	4,071.628	17.34	0.9774	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			15.23360	21.628	17.34	0.0226	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,594.98230	2,504.187	16.79	0.8761	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			98.48230	154.187	16.79	0.1239	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			501.76090	490.189	23.82	0.2576	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,267.06090	3,403.489	23.82	0.7424	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,302.02130	4,159.223	16.91	0.9771	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.32130	22.523	16.91	0.0229	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,684.72060	2,593.213	16.46	0.8780	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			100.02060	156.513	16.46	0.1220	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			512.56580	500.785	23.72	0.2626	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,197.86580	3,334.085	23.72	0.7374	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		511.08800	506.070	24.51	0.2488	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,722.38800	3,867.170	24.51	0.7512	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,405.83940	4,261.856	16.41	0.9773	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		17.13940	22.956	16.41	0.0227	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,780.03140	2,695.194	16.04	0.8813	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		91.33140	156.294	16.04	0.1187	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,621.69260	3,495.564	14.96	0.9548	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		22.49260	47.164	14.96	0.0452	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,611.76400	3,485.948	14.95	0.9544	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		22.56400	47.548	14.95	0.0456	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,601.83660	3,476.333	14.93	0.9541	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		22.63660	47.934	14.93	0.0459	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,018.12280	2,899.658	14.94	0.9110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		73.22280	105.758	14.94	0.0890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,860.47570	2,751.248	15.53	0.8870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		105.57570	147.348	15.53	0.1130	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,844.87130	1,781.257	18.23	0.6869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		5,020.85410	5,149.765	26.97	0.7913	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,470.86040	4,321.476	15.43	0.9816	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		15.96040	17.576	15.43	0.0184	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,096.44160	4,244.462	25.53	0.7521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,035.16390	2,915.780	14.88	0.9134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		70.26390	101.880	14.88	0.0866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,026.63410	2,907.707	14.91	0.9122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		71.73410	103.807	14.91	0.0878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		475.75410	453.665	26.97	0.2087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,492.61760	3,641.038	24.25	0.7227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		587.99350	585.408	24.45	0.2724	0.00	0	10,188
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,583.09350	3,731.508	24.45	0.7276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		545.85240	542.931	25.42	0.2503	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,040.95240	4,189.030	25.42	0.7497	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		541.34160	538.362	25.53	0.2479	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		0.00000	3,409.477	23.78	0.7088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		620.16080	612.022	23.92	0.2860	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,345.26080	3,488.122	23.92	0.7140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		617.42930	609.952	23.96	0.2849	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,362.52930	3,506.052	23.96	0.7151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		597.51760	594.938	24.25	0.2773	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		762.26170	867.161	18.85	0.3703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,204.99410	1,175.738	20.32	0.5050	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,350.09410	1,471.838	20.32	0.4950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		700.23830	689.279	23.17	0.3195	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,895.33830	3,035.380	23.17	0.6805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		0.00000	623.377	23.78	0.2912	10,597,409.00	17,000	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		569.97130	657.357	18.23	0.3131	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,832.80750	1,769.675	18.25	0.6842	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			577.90750	665.775	18.25	0.3158	11,318,181.80	17,000	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,718.05660	1,667.079	18.55	0.6567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			663.15660	763.179	18.55	0.3433	0.00	0	6,870
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,617.16170	1,571.061	18.85	0.6297	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,914.63550	1,856.355	18.69	0.6560	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			787.43550	877.655	18.69	0.3440	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,909.36570	1,851.335	18.70	0.6548	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			792.16570	882.635	18.70	0.3452	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,904.11060	1,846.322	18.71	0.6536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			796.91060	887.622	18.71	0.3464	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			913.83850	999.285	18.75	0.3439	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,112.17250	2,051.807	18.76	0.6550	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			918.87250	1,004.507	18.76	0.3450	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,107.21260	2,047.042	18.78	0.6539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			923.91260	1,009.742	18.78	0.3461	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,117.13850	2,056.585	18.75	0.6561	0.00	0	0
Total \$ / R Option												25,619,274.80	44,000	1,531,353
Total \$ / R												1,393,224,892.40	133,353	2,637,715
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.27570		15.41930			0.0000	91,654.20	6	1,279
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.53520		15.67950			0.0000	310,704.00	20	131
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.82260		15.96850			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.10390		16.25490			0.0000	0.00	0	0
Total \$ / R MAXI Future												402,358.20	26	1,490
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			303,721.01890	289,676.928	21.12	0.9813	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			791.01890	1,106.928	21.12	0.0187	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			302,732.92660	288,693.204	21.09	0.9811	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			802.92660	1,123.204	21.09	0.0189	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			301,744.97710	287,709.740	21.07	0.9808	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			814.97710	1,139.740	21.07	0.0192	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			231,628.37400	219,224.336	17.25	0.8967	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			7,678.37400	9,704.336	17.25	0.1033	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			230,742.17340	218,374.258	17.26	0.8954	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			7,792.17340	9,854.258	17.26	0.1046	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			229,857.26200	217,526.042	17.27	0.8941	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			7,907.26200	10,006.042	17.27	0.1059	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			152,126.59810	146,064.924	18.53	0.6613	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			54,276.59810	62,804.924	18.53	0.3387	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			151,534.96120	145,499.917	18.54	0.6598	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			54,684.96120	63,239.917	18.54	0.3402	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			150,945.60830	144,975.527	18.55	0.6582	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			55,095.60830	63,715.527	18.55	0.3418	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			184,255.64660	178,091.754	18.34	0.6850	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			57,765.64660	66,701.754	18.34	0.3150	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			183,664.73140	177,532.795	18.35	0.6837	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			58,174.73140	67,142.795	18.35	0.3163	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			183,075.45160	176,975.424	18.36	0.6823	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			58,585.45160	67,585.424	18.36	0.3177	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												402,358.20	26	1,490
£ / R	On 12/01/2016	Foreign Exchange Future				22.50740		22.74050			0.0000	0.00	0	15
£ / R	On 26/02/2016	Foreign Exchange Future				22.69590		22.93090			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future				22.70850		22.94360			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future				22.73820		22.97330			0.0000	0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future				22.76780		23.00280			0.0000	16,096,834.60	707	33,536
£ / R	On 13/06/2016	Foreign Exchange Future				23.16240		23.39850			0.0000	0.00	0	656
£ / R	On 08/09/2016	Foreign Exchange Future				23.55500		23.79320			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				23.60430		23.84270			0.0000	0.00	0	225
£ / R	On 19/12/2016	Foreign Exchange Future				24.04010		24.28570			0.0000	0.00	0	0
Total £ / R Future												16,096,834.60	707	34,701
£ / R	On 12/01/2016	Foreign Exchange Option		21.09	Call			1,665.66260	1,442.755	16.25	0.9396	0.00	0	0
£ / R	On 12/01/2016	Foreign Exchange Option		21.09	Put			15.16260	25.355	16.25	0.0604	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Call			1,121.29500	990.471	16.43	0.6599	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Put			280.39500	384.571	16.43	0.3401	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Call			1,179.64440	1,045.279	16.30	0.6745	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Put			266.04440	366.779	16.30	0.3255	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Put			317.06210	425.088	16.49	0.3462	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Call			1,170.36210	1,043.288	16.49	0.6538	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Call			3,832.12090	3,599.586	18.58	0.9732	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Put			19.32090	21.786	18.58	0.0268	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Call			3,822.21640	3,589.693	18.55	0.9730	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Put			19.41640	21.893	18.55	0.0270	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Call			3,812.31250	3,579.801	18.51	0.9729	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Put			19.51250	22.001	18.51	0.0271	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Call			2,301.43770	2,089.864	14.70	0.9081	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Put			48.63770	72.064	14.70	0.0919	0.00	0	21,300
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Call			449.02500	411.160	19.32	0.3123	0.00	0	11,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Put			1,396.22500	1,593.360	19.32	0.6877	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Call			3,036.32280	2,829.989	15.95	0.8753	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.50	Put			137.82280	167.589	15.95	0.1247	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Call			3,027.17210	2,821.080	15.94	0.8746	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.51	Put			138.67210	168.680	15.94	0.1254	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Call			3,045.48150	2,838.904	15.96	0.8761	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		20.49	Put			136.98150	166.504	15.96	0.1239	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Call			2,176.27580	2,053.602	16.78	0.6797	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.26	Put			643.07580	758.602	16.78	0.3203	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Option		22.27	Call			2,170.01620	2,047.733	16.79	0.6786	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			646.81620	762.733	16.79	0.3214	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			843.84290	816.854	20.61	0.3294	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,900.64290	3,111.854	20.61	0.6706	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,920.66350	2,750.158	16.20	0.7973	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			327.46350	395.158	16.20	0.2027	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,182.54160	2,059.491	16.77	0.6809	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			639.34160	754.491	16.77	0.3191	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,824.51380	1,739.493	17.55	0.5973	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			981.81380	1,135.193	17.55	0.4027	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,819.71280	1,735.015	17.56	0.5961	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			987.01280	1,140.715	17.56	0.4039	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,829.32030	1,743.990	17.53	0.5984	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			976.62030	1,129.690	17.53	0.4016	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,502.80610	2,397.044	17.17	0.6681	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			857.10610	996.944	17.17	0.3319	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,496.95840	2,391.574	17.17	0.6671	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			861.25840	1,001.474	17.17	0.3329	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,508.65680	2,402.533	17.16	0.6691	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			852.95680	992.433	17.16	0.3309	0.00	0	0
Total £ / R Option												0.00	0	56,828
Total £ / R												16,096,834.60	707	91,529
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12592		0.12594			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12842		0.12841			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13127		0.13125			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,526
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			752.16590	750.135	16.03	0.7435	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			158.06590	158.235	16.03	0.2565	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,598.26170	2,595.745	20.35	0.9911	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			4.16170	3.846	20.35	0.0089	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,606.73470	1,605.758	15.65	0.9646	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			12.63470	13.858	15.65	0.0354	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			561.20260	564.165	17.80	0.4854	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			720.00260	722.565	17.80	0.5146	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,892.52000	1,894.812	16.23	0.9225	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			51.32000	53.212	16.23	0.0775	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,075.98080	1,079.232	16.22	0.7438	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			234.78080	237.632	16.22	0.2562	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,221.10450	2,224.983	16.88	0.8994	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			95.90450	97.783	16.88	0.1006	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,417.47640	1,422.071	16.61	0.7561	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			292.27640	294.871	16.61	0.2439	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			872.40210	875.892	17.91	0.5558	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			747.20210	748.692	17.91	0.4442	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,526
€ / R	On	29/12/2015	Foreign Exchange Future			16.30650		16.49410			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.40750		16.59840			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.42120		16.61220			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.49310		16.68470			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.51730		16.70900			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.55210		16.74400			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.57660		16.76830			0.0000	6,183,071.80	373	68,622
€ / R	On	13/06/2016	Foreign Exchange Future			16.90450		17.09880			0.0000	997,365.50	59	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.27880		17.47600			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			17.65320		17.85750			0.0000	0.00	0	4,500
Total € / R Future												7,180,437.30	432	84,713
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			805.73450	638.860	18.92	0.8791	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			11.63450	32.360	18.92	0.1209	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			1,198.81800	1,015.109	20.67	0.9635	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			4.71800	8.609	20.67	0.0365	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,994.47900	1,804.850	17.88	0.9793	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			6.07900	7.350	17.88	0.0207	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,984.57700	1,794.968	17.83	0.9790	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			6.17700	7.468	17.83	0.0210	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,974.67680	1,785.089	17.79	0.9787	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			6.27680	7.589	17.79	0.0213	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,757.37720	1,569.967	17.20	0.9660	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			8.97720	12.467	17.20	0.0340	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,688.48180	1,502.796	17.18	0.9593	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			10.08180	15.296	17.18	0.0407	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,483.62240	1,305.222	17.06	0.9224	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			21.42240	34.022	17.06	0.0776	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,146.03140	983.544	17.19	0.8407	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			53.83140	82.344	17.19	0.1593	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,357.97540	1,199.049	17.41	0.8374	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			73.27540	105.949	17.41	0.1626	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			848.95480	730.680	17.93	0.6534	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			224.25480	297.580	17.93	0.3466	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,276.49410	1,126.422	17.52	0.7976	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			107.49410	149.122	17.52	0.2024	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,302.38390	1,155.729	17.51	0.7844	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			128.38390	173.629	17.51	0.2156	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			15.41240	18.135	19.83	0.0284	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			666.82350	796.939	19.08	0.5639	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,724.59400	3,533.441	21.87	0.9891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			6.29400	6.841	21.87	0.0109	0.00	0	18,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,575.64870	3,384.530	21.38	0.9873	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		7.34870	7.930	21.38	0.0127	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		2,933.71240	2,744.735	19.83	0.9716	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		250.58070	324.826	17.88	0.3267	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		921.60750	813.544	18.06	0.6330	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		303.30750	386.944	18.06	0.3670	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		830.80060	732.147	18.23	0.5923	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		362.50060	455.547	18.23	0.4077	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		535.12350	473.539	19.08	0.4361	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		103.11360	140.709	17.50	0.1768	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		1,052.72350	932.170	17.83	0.6866	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		234.42350	305.570	17.83	0.3134	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,025.59190	907.517	17.87	0.6760	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		247.29190	320.917	17.87	0.3240	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,018.88070	901.426	17.88	0.6733	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		52.50250	68.111	17.50	0.0984	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,864.56850	1,690.220	17.39	0.8946	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		56.26850	73.620	17.39	0.1054	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		1,780.71670	1,612.218	17.41	0.8808	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		62.41670	85.618	17.41	0.1192	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,501.41360	1,347.309	17.50	0.8232	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		18.60800	22.315	19.47	0.0346	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		2,757.35080	2,569.497	19.43	0.9645	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		19.05080	22.897	19.43	0.0355	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,205.38600	2,023.705	18.16	0.9301	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		37.08600	47.105	18.16	0.0699	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,920.80250	1,744.711	17.50	0.9016	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		2,796.47590	2,608.346	19.52	0.9662	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		18.17590	21.746	19.52	0.0338	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,786.69070	2,598.629	19.50	0.9658	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		18.39070	22.028	19.50	0.0342	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		2,776.90800	2,588.915	19.47	0.9654	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		2,951.82710	2,761.766	16.96	0.9371	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		53.02710	57.266	16.96	0.0629	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,020.19710	1,865.953	17.02	0.8242	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,488.67010	1,355.691	17.40	0.7033	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		349.87010	411.191	17.40	0.2967	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		161.39710	201.453	17.02	0.1758	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,011.77100	1,858.203	17.03	0.8227	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		162.97100	203.703	17.03	0.1773	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,003.35740	1,850.473	17.03	0.8212	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		164.55740	205.973	17.03	0.1788	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		165.26360	200.195	16.84	0.1442	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,682.82430	2,520.843	16.85	0.8547	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		166.82430	202.043	16.85	0.1453	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,699.71710	2,537.160	16.84	0.8568	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			163.71710	198.360	16.84	0.1432	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,691.26360	2,528.995	16.84	0.8558	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			819.16770	943.820	17.90	0.3834	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,018.66290	1,905.432	17.26	0.6956	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			561.16290	652.232	17.26	0.3044	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,723.84410	1,638.188	17.75	0.6308	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			766.34410	884.988	17.75	0.3692	0.00	0	2,922
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,547.18820	4,744.399	24.40	0.7761	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,676.50520	1,596.191	17.87	0.6192	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			809.00520	932.991	17.87	0.3808	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,671.57860	1,591.602	17.88	0.6179	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			814.07860	938.402	17.88	0.3821	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,666.66770	1,587.020	17.90	0.6166	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			602.50970	581.879	22.40	0.2683	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,545.00970	3,728.679	22.40	0.7317	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			504.68820	497.599	24.40	0.2239	0.00	0	2,922
Total € / R Option												0.00	0	335,792
Total € / R												7,180,437.30	432	420,505
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.79910		10.86320			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.88140		10.94570			0.0000	0.00	0	12,638
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.02030		11.08310			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.18060		11.24200			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.34350		11.40540			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	13,391
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			926.64940	862.572	18.83	0.9448	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			13.44940	13.472	18.83	0.0552	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			917.11280	853.014	18.78	0.9431	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			13.91280	13.914	18.78	0.0569	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			907.59120	843.471	18.72	0.9414	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			14.39120	14.371	18.72	0.0586	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,184.20770	1,125.257	17.17	0.9016	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			38.50770	43.857	17.17	0.0984	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			685.63960	642.474	16.92	0.7221	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			139.93960	161.074	16.92	0.2779	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			203.05680	188.727	18.22	0.3159	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			657.35680	707.327	18.22	0.6841	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,477.37380	1,417.645	18.54	0.9402	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			21.67380	26.245	18.54	0.0598	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,467.78340	1,408.082	18.50	0.9393	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			22.08340	26.682	18.50	0.0607	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,458.20060	1,398.526	18.45	0.9383	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			22.50060	27.126	18.45	0.0617	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,135.83530	1,091.752	16.45	0.7979	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			132.73530	151.452	16.45	0.2021	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,127.89180	1,083.982	16.44	0.7955	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			134.79180	153.682	16.44	0.2045	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,119.97470	1,076.238	16.43	0.7931	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			136.87470	155.938	16.43	0.2069	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			214.04550	239.635	16.33	0.2387	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,260.94220	1,224.781	16.34	0.7655	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			208.94220	234.180	16.34	0.2345	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,253.48420	1,217.496	16.34	0.7634	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			211.48420	236.897	16.34	0.2366	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,246.04550	1,210.235	16.33	0.7613	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,126.20960	1,100.316	16.23	0.6763	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			390.80960	426.816	16.23	0.3237	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,119.85090	1,094.118	16.23	0.6743	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			394.45090	430.618	16.23	0.3257	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,132.59030	1,106.535	16.23	0.6784	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			387.19030	423.035	16.23	0.3216	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												0.00	0	13,991
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.96460		11.08620			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.15400		11.27550			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			207.45190	260.371	15.66	0.4114	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			495.66940	425.752	15.64	0.5981	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			199.46940	251.152	15.64	0.4019	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			489.63610	420.336	15.65	0.5934	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			203.43610	255.736	15.65	0.4066	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			483.65190	414.971	15.66	0.5886	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			715.80750	652.676	16.24	0.6119	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			310.30750	368.676	16.24	0.3881	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			710.13860	647.435	16.25	0.6087	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			314.63860	373.435	16.25	0.3913	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			704.50440	642.232	16.27	0.6055	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			319.00440	378.232	16.27	0.3945	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CF CANDCO	On	22/12/2015	Foreign Exchange Future			944.04530		944.04530			0.0000	0.00	0	0
Total CF CANDCO CAGJ Future												0.00	0	0
Total CF CANDCO CAGJ												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2016	Foreign Exchange Future			15.41230		15.55640			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			15.74770		15.89240			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			884.52460	802.053	19.13	0.6347	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			318.12460	379.753	19.13	0.3653	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			878.41740	796.425	19.14	0.6319	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			322.01740	384.125	19.14	0.3681	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			872.33670	790.829	19.15	0.6292	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			325.93670	388.529	19.15	0.3708	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,727.04110	1,629.598	18.52	0.7753	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			234.64110	281.898	18.52	0.2247	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,719.51760	1,622.422	18.53	0.7736	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			237.11760	284.722	18.53	0.2264	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,734.58280	1,636.795	18.52	0.7769	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			232.18280	279.095	18.52	0.2231	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.30340		2.32120			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.32450		2.34030			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,583.12280	1,456.687	19.17	0.7045	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			371.12280	422.687	19.17	0.2955	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,513.89040	1,391.455	19.20	0.6874	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			401.89040	457.455	19.20	0.3126	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,655.36470	1,525.847	19.20	0.7208	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			343.36470	391.847	19.20	0.2792	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,944.63640	1,858.862	19.02	0.6724	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			641.63640	713.862	19.02	0.3276	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,879.73890	1,796.783	19.02	0.6601	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			676.73890	751.783	19.02	0.3399	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,816.12060	1,736.000	19.01	0.6477	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			713.12060	791.000	19.01	0.3523	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158
DKK / R	On	14/03/2016	Foreign Exchange Future			2.22790		2.25370			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.27400		2.30010			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,492.00700	1,335.476	20.94	0.6551	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			455.00700	556.476	20.94	0.3449	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,428.38200	1,277.108	21.00	0.6380	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			491.38200	598.108	21.00	0.3620	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,559.37490	1,397.849	20.94	0.6718	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			422.37490	518.849	20.94	0.3282	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,653.99570	2,471.605	21.03	0.7520	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			452.99570	531.605	21.03	0.2480	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,581.60470	2,402.068	21.03	0.7415	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			480.60470	562.068	21.03	0.2585	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,510.34520	2,333.687	21.04	0.7308	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			509.34520	593.687	21.04	0.2692	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.14670		0.14780			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14660		0.14790			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14660		0.14840			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06980		0.07040			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06590		0.06670			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06380		0.06420			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.23130		10.30540			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.35050		10.42410			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.48640		10.56150			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,174.18210	1,102.155	13.39	0.9606	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			8.78210	10.855	13.39	0.0394	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,164.35370	1,092.348	13.33	0.9599	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			8.95370	11.048	13.33	0.0401	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,154.52930	1,082.545	13.27	0.9591	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			9.12930	11.245	13.27	0.0409	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,456.28850	1,388.916	15.41	0.9103	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			42.18850	48.416	15.41	0.0897	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,474.81300	1,407.137	15.44	0.9132	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			40.71300	46.637	15.44	0.0868	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,465.54490	1,398.019	15.43	0.9118	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			41.44490	47.519	15.43	0.0882	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,245.02650	1,191.306	15.24	0.8005	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			143.52650	164.906	15.24	0.1995	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,236.95350	1,183.586	15.24	0.7984	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			145.45350	167.186	15.24	0.2016	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,228.90080	1,175.889	15.23	0.7962	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			147.40080	169.489	15.23	0.2038	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08520		1.08750			0.0000	0.00	0	4,506
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08810		1.09050			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09200		1.09440			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,506
Total QUANTO € / \$												0.00	0	4,506
RAIN	On	13/06/2016	Foreign Exchange Future			26,661.32000		26,892.12000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.77520		10.84730			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.93480		11.00620			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			928.05780	869.262	16.33	0.8417	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			60.75780	74.062	16.33	0.1583	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			919.61930	861.085	16.33	0.8386	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			62.31930	75.885	16.33	0.1614	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			911.21270	852.943	16.34	0.8355	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			63.91270	77.743	16.34	0.1645	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			972.80440	927.541	16.34	0.7448	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			176.60440	202.742	16.34	0.2552	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			987.57160	941.800	16.34	0.7503	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			171.37160	197.000	16.34	0.2497	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			980.17380	934.656	16.34	0.7475	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			173.97380	199.856	16.34	0.2525	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.12680		5.14860			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.08610		5.10440			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Future									0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Call			672.17960	652.743	19.20	0.9281	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			13.57960	15.943	19.20	0.0719	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			662.69880	643.296	19.11	0.9257	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			14.09880	16.496	19.11	0.0743	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			653.23740	633.867	19.02	0.9232	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			14.63740	17.067	19.02	0.0768	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Call			443.40920	433.162	17.15	0.7301	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			99.00920	107.061	17.15	0.2699	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			435.97560	425.918	17.12	0.7246	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			101.57560	109.818	17.12	0.2754	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			428.59470	418.729	17.09	0.7190	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			104.19470	112.629	17.09	0.2810	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 14/03/2016 Foreign Exchange Future			1.30060		1.31160			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.21190		1.22170			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									1391285247.70	90,518	1,264,568
Total Options									25619274.80	44,000	1,924,573
Grand Total:									1,416,904,522.50	134,518	3,189,141