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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/01/2016 Foreign Exchange Future			16.54150		16.40160			0.0000	82,707,500.00	5,000	0
\$ / R On 15/01/2016 Foreign Exchange Future			16.55150		16.40160			0.0000	0.00	0	0
\$ / R On 20/01/2016 Foreign Exchange Future			16.54430		16.41040			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.54720		16.41210			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.55010		16.41370			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.56470		16.42560			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.57080		16.43250			0.0000	0.00	0	212
\$ / R On 10/02/2016 Foreign Exchange Future			16.60750		16.47380			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.61360		16.48070			0.0000	83,068.00	5	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.62280		16.49100			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.62590		16.49450			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.62890		16.64730			0.0000	4,988,670.00	300	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.63500		16.50360			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.65340		16.52170			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.65650		16.52470			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.66570		16.53380			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.67180		16.53990			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.68710		16.55500			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.69940		16.56710			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.70850		16.57620			0.0000	778,064,719.50	46,567	969,115
\$ / R On 15/03/2016 Foreign Exchange Future			16.71160		16.57920			0.0000	0.00	0	350

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			16.71470		16.58240			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			16.73620		16.60430			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.75540		16.62310			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			16.77780		16.64500			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.78090		16.64810			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.78410		16.65120			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.80970		16.67630			0.0000	0.00	0	786
\$ / R	On	18/04/2016	Foreign Exchange Future			16.81930		16.68580			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.84500		16.71110			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.89010		16.75550			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.89980		16.76500			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.94490		16.80930			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.95780		16.82200			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.97710		16.84100			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.98360		16.84730			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.98680		16.85050			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.99970		16.86310			0.0000	109,053,075.50	6,415	61,909
\$ / R	On	24/06/2016	Foreign Exchange Future			17.03510		16.89800			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			17.04800		16.91060			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.13950		17.00120			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.14290		17.00450			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.19410		17.05470			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.24520		17.10480			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.28270		17.14150			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.28950		17.14820			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.29290		17.15150			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.30650		17.16490			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.31330		17.17160			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.32700		17.18490			0.0000	1,039,620.00	60	34,404
\$ / R	On	28/09/2016	Foreign Exchange Future			17.35770		17.21500			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.45440		17.31020			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.57300		17.42650			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.63040		17.48290			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.64840		17.50060			0.0000	0.00	0	10,423
\$ / R	On	13/03/2017	Foreign Exchange Future			17.87270		17.72250			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			18.08160		17.93570			0.0000	0.00	0	0
Total \$ / R Future												975,936,653.00	58,347	1,085,480
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Call			762.28290	901.500	26.94	1.0000	0.00	0	0
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Put			0.68290	0.000	26.94	0.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			1,501.69410	1,651.506	52.48	0.9999	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			0.09410	0.007	52.48	0.0001	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			1,401.76080	1,551.510	50.60	0.9999	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			0.16080	0.010	50.60	0.0001	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			2,301.62670	2,451.500	42.65	1.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			0.02500	0.000	41.42	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	15/01/2016	Foreign Exchange Option	14.10	Put			0.02670	0.000	42.65	0.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			2,001.63250	2,151.500	46.33	1.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			0.03250	0.000	46.33	0.0000	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			1,601.65500	1,751.501	51.25	1.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			0.05500	0.001	51.25	0.0000	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			2,401.62500	2,551.500	41.42	1.0000	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call			772.94790	899.518	22.82	0.9722	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put			12.54790	5.218	22.82	0.0278	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call			626.69820	745.455	22.34	0.9451	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put			26.29820	11.155	22.34	0.0549	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call			483.48760	587.996	21.66	0.8763	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put			61.38760	30.796	21.66	0.1237	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			770.81940	897.306	20.82	0.9647	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			17.11940	7.206	20.82	0.0353	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,925.76640	3,064.773	31.73	0.9997	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.16640	0.073	31.73	0.0003	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,948.21060	2,086.024	27.78	0.9952	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2.61060	1.323	27.78	0.0048	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,277.81830	1,411.884	24.19	0.9752	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			12.21830	7.184	24.19	0.0248	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,455.61480	3,594.703	31.27	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.01480	0.003	31.27	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,315.64450	3,454.711	32.01	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.04450	0.011	32.01	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,122.44090	1,254.647	23.03	0.9656	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			16.84090	9.947	23.03	0.0344	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,625.60000	4,764.700	25.12	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	25.12	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,936.04760	2,072.585	26.57	0.9939	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			3.54760	1.785	26.57	0.0061	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,692.96050	2,831.013	29.49	0.9992	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.46050	0.213	29.49	0.0008	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,174.38840	2,311.723	27.49	0.9968	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			1.88840	0.923	27.49	0.0032	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			647.90470	735.659	20.40	0.7543	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			184.10470	138.160	20.40	0.2457	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			338.41870	384.022	21.75	0.4941	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			517.71870	430.422	21.75	0.5059	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			327.69780	371.706	21.83	0.4825	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			536.99780	448.106	21.83	0.5175	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,880.72860	5,013.618	33.08	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.02860	0.018	33.08	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,131.74030	1,247.448	19.53	0.9201	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			51.04030	33.848	19.53	0.0799	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			314.02420	354.637	21.73	0.4546	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			603.02420	511.837	21.73	0.5454	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			382.67300	432.698	21.31	0.5187	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			498.17300	416.798	21.31	0.4813	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			0.00000	618.550	30.82	0.5159	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			0.00000	629.650	30.82	0.4841	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,608.89290	1,739.162	19.49	0.9655	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			15.29290	14.162	19.49	0.0345	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,577.78790	2,708.435	23.88	0.9919	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			4.18790	3.435	23.88	0.0081	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,209.92940	2,340.771	22.22	0.9862	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			6.32940	5.771	22.22	0.0138	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,721.82800	4,853.467	28.67	0.9998	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.12800	0.067	28.67	0.0002	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,025.46560	3,156.154	25.01	0.9941	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			3.76560	2.754	25.01	0.0059	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,700.11810	1,831.403	19.69	0.9608	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			18.41810	18.003	19.69	0.0392	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,007.43090	1,112.896	19.62	0.8357	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			125.73090	99.496	19.62	0.1643	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,890.15520	2,021.078	20.46	0.9688	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			15.45520	14.578	20.46	0.0312	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,951.22250	2,080.773	20.41	0.9688	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			17.42250	15.073	20.41	0.0312	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,621.12920	2,751.525	22.91	0.9879	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			7.32920	5.825	22.91	0.0121	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,939.78260	2,069.149	20.36	0.9653	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			19.88260	17.349	20.36	0.0347	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,959.26660	2,088.668	20.43	0.9662	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			19.36660	16.868	20.43	0.0338	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,949.52310	2,078.907	20.40	0.9658	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			19.62310	17.107	20.40	0.0342	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,929.55590	2,059.817	20.24	0.9578	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			24.55590	22.717	20.24	0.0422	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,038.35570	4,170.458	25.80	0.9979	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			1.25570	1.058	25.80	0.0021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.82910	1.093	27.51	0.0021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,574.62910	6,442.593	27.51	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	27.51	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,423.80000	133,291.500	27.51	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			362.10270	403.920	22.30	0.3964	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			965.90270	875.420	22.30	0.6036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			33.05620	37.450	27.70	0.0498	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,686.85620	3,558.950	27.70	0.9502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			3.49190	4.458	27.51	0.0075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,477.29190	5,345.958	27.51	0.9925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			602.09270	670.606	20.86	0.5756	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			525.89270	462.106	20.86	0.4244	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			499.56790	556.769	21.34	0.5058	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			673.36790	598.269	21.34	0.4942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			463.66600	517.025	21.56	0.4790	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			737.46600	658.525	21.56	0.5210	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			751.01190	832.444	20.32	0.6614	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			374.81190	323.944	20.32	0.3386	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			713.80590	792.209	20.45	0.6414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			407.60590	353.709	20.45	0.3586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			678.11660	753.488	20.57	0.6214	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			441.91660	384.988	20.57	0.3786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			865.80710	955.819	19.95	0.7177	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			289.60710	247.319	19.95	0.2823	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			801.09940	886.418	20.15	0.6870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			334.89940	287.918	20.15	0.3130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			778.52430	862.119	20.23	0.6756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			352.32430	303.619	20.23	0.3244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			960.25810	1,056.504	19.68	0.7583	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			234.05810	198.004	19.68	0.2417	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			927.97860	1,022.172	19.77	0.7450	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			251.77860	213.672	19.77	0.2550	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			871.88010	962.315	19.94	0.7205	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			285.68010	243.815	19.94	0.2795	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,135.98720	1,243.618	19.46	0.8184	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			159.78720	135.118	19.46	0.1816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			1,027.20240	1,129.332	19.59	0.7833	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			201.00240	170.832	19.59	0.2167	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			1,013.56020	1,114.547	19.61	0.7784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			207.36020	176.047	19.61	0.2216	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,166.06680	1,275.073	19.43	0.8273	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			149.86680	126.573	19.43	0.1727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,158.50660	1,267.170	19.44	0.8251	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			152.30660	128.670	19.44	0.1749	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,143.46670	1,251.444	19.46	0.8206	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			157.26670	132.944	19.46	0.1794	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,396.68830	1,514.389	19.18	0.8843	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			90.48830	75.889	19.18	0.1157	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,188.91470	1,298.924	19.40	0.8337	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			142.71470	120.424	19.40	0.1663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,173.65620	1,282.998	19.42	0.8294	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			147.45620	124.498	19.42	0.1706	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,489.46350	1,609.849	19.08	0.9025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			73.26350	61.349	19.08	0.0975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,455.41640	1,574.865	19.12	0.8961	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			79.21640	66.366	19.12	0.1039	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,413.35450	1,531.569	19.16	0.8877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			87.15450	73.069	19.16	0.1123	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,620.08540	1,745.042	19.10	0.9226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			53.88540	46.542	19.10	0.0774	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,602.41370	1,726.280	19.04	0.9207	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			56.21370	47.779	19.04	0.0793	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,593.60570	1,716.911	19.02	0.9197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			57.40570	48.411	19.02	0.0803	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,720.59710	1,848.773	19.42	0.9325	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			44.39710	40.273	19.42	0.0675	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,637.83160	1,763.836	19.16	0.9245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			51.63160	45.336	19.16	0.0755	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,628.94870	1,754.435	19.13	0.9236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			52.74870	45.935	19.13	0.0764	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,910.54550	2,039.416	19.99	0.9475	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			34.34550	30.916	19.99	0.0525	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,862.82250	1,991.533	19.85	0.9440	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			36.62250	33.033	19.85	0.0560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,815.24940	1,943.792	19.70	0.9404	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			39.04940	35.292	19.70	0.0596	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,131.76640	2,261.265	20.65	0.9608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			25.56640	22.765	20.65	0.0392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,102.77010	2,232.195	20.56	0.9593	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			26.57010	23.695	20.56	0.0407	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			2,016.02290	2,145.213	20.31	0.9543	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			29.82290	26.713	20.31	0.0457	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,384.51500	2,514.569	21.39	0.9720	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			18.31500	16.069	21.39	0.0280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,335.72840	2,465.686	21.25	0.9701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			19.52840	17.186	21.25	0.0299	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,287.02170	2,416.878	21.11	0.9681	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			20.82170	18.378	21.11	0.0319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,590.19030	2,720.607	22.00	0.9787	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			13.99030	12.107	22.00	0.0213	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,492.10480	2,622.358	21.71	0.9757	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			15.90480	13.858	21.71	0.0243	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,394.28130	2,524.355	21.42	0.9723	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			18.08130	15.855	21.42	0.0277	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,826.48310	2,957.243	22.68	0.9845	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			10.28310	8.743	22.68	0.0155	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,649.15410	2,779.663	22.17	0.9803	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			12.95410	11.163	22.17	0.0197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,639.32150	2,769.815	22.14	0.9801	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			13.12150	11.315	22.14	0.0199	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,034.05310	3,165.064	23.29	0.9883	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			7.85310	6.564	23.29	0.0117	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,954.90280	3,085.823	23.06	0.9870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			8.70280	7.323	23.06	0.0130	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,836.35190	2,967.125	22.71	0.9847	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		10.15190	8.625	22.71	0.0153	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,380.98410	3,512.406	24.18	0.9929	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		4.78410	3.906	24.18	0.0071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		3,321.51270	3,452.809	24.05	0.9922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		5.31270	4.309	24.05	0.0078	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		3,083.56460	3,214.629	23.43	0.9891	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		7.36460	6.129	23.43	0.0109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,778.52910	3,910.501	25.03	0.9963	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		2.32910	2.001	25.03	0.0037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		3,629.26410	3,761.079	24.71	0.9952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		3.06410	2.579	24.71	0.0048	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		3,480.21010	3,611.812	24.39	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		4.01010	3.312	24.39	0.0060	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		4,317.02990	4,449.278	26.19	0.9985	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.82990	0.778	26.19	0.0015	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		4,027.65720	4,159.800	25.57	0.9975	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		1.45720	1.300	25.57	0.0025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,838.28400	3,970.306	25.16	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		2.08400	1.806	25.16	0.0034	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		4,526.74490	4,659.032	26.64	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.54490	0.532	26.64	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		4,516.75610	4,649.042	26.61	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.55610	0.542	26.61	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		4,466.81520	4,599.093	26.51	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.61520	0.594	26.51	0.0011	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		4,626.64420	4,758.943	26.85	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.44420	0.443	26.85	0.0009	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		4,576.69210	4,708.985	26.74	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.49210	0.485	26.74	0.0009	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		4,536.73400	4,669.022	26.66	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.53400	0.522	26.66	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		4,776.52540	4,908.835	27.17	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.32540	0.335	27.17	0.0007	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		4,976.41280	5,108.706	27.38	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		0.21280	0.206	27.38	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		4,746.54640	4,878.854	27.11	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		0.34640	0.354	27.11	0.0007	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		4,666.60910	4,798.911	26.94	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		0.40910	0.411	26.94	0.0008	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		5,526.23530	5,658.535	27.38	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.03530	0.035	27.38	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		5,026.38270	5,158.678	27.38	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		0.18270	0.178	27.38	0.0004	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		1,006.28080	1,106.199	19.66	0.7722	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put		217.08080	184.599	19.66	0.2278	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,248.89710	3,380.104	23.82	0.9905	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			6.49710	5.404	23.82	0.0095	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,986.04440	2,115.075	20.22	0.9495	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			33.64440	30.375	20.22	0.0505	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,946.57320	3,076.057	22.31	0.9836	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			12.27320	9.857	22.31	0.0164	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,695.24010	1,822.067	19.22	0.9157	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			60.94010	55.867	19.22	0.0843	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,483.99220	1,598.528	18.84	0.8739	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			110.89220	93.128	18.84	0.1261	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			973.16010	1,060.366	19.54	0.7236	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			310.06010	264.966	19.54	0.2764	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,824.02750	4,956.382	26.83	0.9984	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.92750	0.982	26.83	0.0016	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,134.17660	3,263.727	22.10	0.9863	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			11.07660	8.327	22.10	0.0137	0.00	0	150
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,066.12340	1,156.511	19.31	0.7433	11,565,110.00	10,000	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			291.12340	248.711	19.31	0.2567	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			0.00000	657.560	20.92	0.5168	6,575,603.00	10,000	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			0.00000	669.760	20.92	0.4832	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			969.31620	1,050.962	19.56	0.7022	0.00	0	5,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			361.21620	310.062	19.56	0.2978	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			869.91230	943.936	19.90	0.6552	0.00	0	10,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			448.71230	389.837	19.90	0.3448	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,106.10420	1,193.754	19.25	0.7358	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			319.80420	274.053	19.25	0.2642	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,445.48390	1,550.956	18.72	0.8308	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			179.68390	151.656	18.72	0.1692	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,743.14220	2,870.364	19.97	0.9695	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			27.34220	21.064	19.97	0.0305	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,226.87610	3,356.005	20.05	0.9835	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			15.77610	11.005	20.05	0.0165	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,310.11710	1,409.032	18.96	0.7807	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			259.01710	224.032	18.96	0.2193	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			934.02610	1,007.363	19.80	0.6447	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			512.92610	452.363	19.80	0.3553	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,915.01450	5,047.919	25.87	0.9961	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			3.91450	2.919	25.87	0.0039	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,526.20480	2,651.858	18.92	0.9474	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			50.70480	41.758	18.92	0.0526	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,479.59580	1,585.141	18.74	0.8041	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			234.09580	205.041	18.74	0.1959	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,184.15730	1,274.082	19.24	0.7131	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			399.15730	354.282	19.24	0.2869	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			887.03360	955.404	20.36	0.5713	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			777.73360	710.504	20.36	0.4287	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		5,014.22600	5,149.024	23.91	0.9949	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		4.92600	4.124	23.91	0.0051	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		3,327.06350	3,458.660	18.59	0.9810	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		17.76350	13.760	18.59	0.0190	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		1,162.93300	1,249.049	19.39	0.6838	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		483.63300	434.149	19.39	0.3162	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		2,116.97560	2,239.729	18.38	0.8942	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		114.97560	101.929	18.38	0.1058	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		4,648.10920	4,783.414	22.36	0.9923	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		7.10920	6.314	22.36	0.0077	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,641.27460	1,751.556	18.60	0.8066	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		250.27460	224.456	18.60	0.1934	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		1,424.93770	1,527.345	18.96	0.7495	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		357.63770	323.745	18.96	0.2505	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		2,339.31650	2,463.018	18.16	0.9153	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		92.01650	79.418	18.16	0.0847	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		3,575.66240	3,709.498	18.73	0.9832	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		15.16240	12.698	18.73	0.0168	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		3,565.76470	3,699.576	18.69	0.9831	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		15.26470	12.776	18.69	0.0169	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		3,555.86780	3,689.654	18.66	0.9829	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		15.36780	12.854	18.66	0.0171	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		3,588.38000	3,722.566	18.56	0.9831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		15.28000	12.866	18.56	0.0169	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		3,578.48110	3,712.642	18.53	0.9830	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		15.38110	12.942	18.53	0.0170	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		3,380.66000	3,514.287	17.88	0.9804	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		17.56000	14.587	17.88	0.0196	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		3,351.61860	3,484.554	17.78	0.9800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		18.51860	14.854	17.78	0.0200	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		3,677.50370	3,811.898	18.86	0.9841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		14.40370	12.198	18.86	0.0159	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		2,445.82910	2,570.517	18.02	0.9237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		82.72910	70.817	18.02	0.0763	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		2,141.99960	2,263.968	18.20	0.8875	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		128.89960	114.268	18.20	0.1125	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		3,568.58290	3,702.720	18.50	0.9828	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		15.48290	13.020	18.50	0.0172	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		2,016.87730	2,137.701	18.28	0.8693	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		153.77730	138.001	18.28	0.1307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		1,308.40870	1,405.848	19.14	0.7101	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		445.30870	406.148	19.14	0.2899	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		2,671.63270	2,798.255	17.89	0.9442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		58.53270	48.555	17.89	0.0558	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		1,252.01090	1,343.998	19.24	0.6919	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		488.91090	444.298	19.24	0.3081	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,182.02470	1,268.788	19.43	0.6676	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			548.92470	499.088	19.43	0.3324	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			2,074.85870	2,196.214	18.24	0.8780	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			141.75870	126.514	18.24	0.1220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			1,025.15760	1,102.254	19.97	0.6076	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			712.05760	652.554	19.97	0.3924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			989.22500	1,063.940	20.10	0.5928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			756.12500	694.240	20.10	0.4072	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,279.92090	1,374.663	19.19	0.7010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			466.82090	424.963	19.19	0.2990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			865.20160	931.464	20.60	0.5387	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			932.10160	861.764	20.60	0.4613	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			816.26110	879.189	20.82	0.5162	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,013.16110	939.489	20.82	0.4838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			1,034.34180	1,112.036	19.93	0.6113	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			701.24180	642.336	19.93	0.3887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			524.61540	564.239	22.49	0.3632	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,731.51540	1,634.539	22.49	0.6368	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			502.96320	540.732	22.65	0.3505	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,809.86320	1,711.032	22.65	0.6495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			912.92940	982.384	20.40	0.5601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			859.82940	792.684	20.40	0.4399	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,965.02570	4,099.987	19.80	0.9869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			11.92570	10.287	19.80	0.0131	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,875.74250	4,010.543	19.51	0.9861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			12.64250	10.843	19.51	0.0139	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			591.27120	636.619	22.01	0.4012	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,518.17120	1,426.919	22.01	0.5988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,710.46060	4,846.354	22.25	0.9921	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			7.36060	6.654	22.25	0.0079	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,926.50590	2,044.866	18.33	0.8439	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			198.50590	179.766	18.33	0.1561	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			1,032.49450	1,109.557	20.09	0.5957	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			774.49450	714.457	20.09	0.4043	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,428.94760	3,563.365	17.36	0.9799	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			18.34760	15.365	17.36	0.0201	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,057.37740	1,135.851	20.02	0.6010	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			766.77740	707.851	20.02	0.3990	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			885.60090	952.963	20.71	0.5292	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,015.00090	944.963	20.71	0.4708	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,117.12090	5,253.523	22.55	0.9937	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			6.52090	5.523	22.55	0.0063	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			649.35880	696.065	22.33	0.3882	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,838.15880	1,746.565	22.33	0.6118	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,184.04370	1,266.859	19.86	0.6154	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			782.84370	727.359	19.86	0.3846	0.00	0	7,229

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,523.67540	3,659.862	16.59	0.9788	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			19.17540	16.962	16.59	0.0212	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			971.27820	1,040.966	20.72	0.5322	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,096.77820	1,028.066	20.72	0.4678	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			859.51660	921.882	21.21	0.4852	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,305.01660	1,228.982	21.21	0.5148	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,212.79100	5,350.164	21.80	0.9923	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.29100	7.264	21.80	0.0077	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,872.93410	1,985.757	18.52	0.7879	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			338.23410	311.657	18.52	0.2121	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,369.76620	4,508.388	19.13	0.9846	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			15.06620	14.288	19.13	0.0154	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			897.10330	957.410	21.42	0.4718	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,492.30330	1,412.210	21.42	0.5282	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			829.27440	885.024	21.75	0.4433	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,654.47440	1,569.824	21.75	0.5567	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,315.11050	5,453.787	21.01	0.9914	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.31050	8.587	21.01	0.0086	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,625.35180	3,763.865	16.01	0.9778	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			20.55180	18.665	16.01	0.0222	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			924.38660	985.098	21.39	0.4737	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,522.88660	1,442.398	21.39	0.5263	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			906.09660	965.634	21.47	0.4663	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,564.59660	1,482.934	21.47	0.5337	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,662.40060	3,805.148	16.23	0.9749	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			20.90060	22.448	16.23	0.0251	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,463.49180	3,606.750	15.59	0.9723	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			21.99180	24.050	15.59	0.0277	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,080.45820	1,150.507	20.77	0.5320	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,232.25820	1,161.007	20.77	0.4680	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,394.91070	3,534.515	15.32	0.9710	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			26.71070	25.015	15.32	0.0290	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			917.86600	977.853	21.47	0.4683	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,566.36600	1,484.953	21.47	0.5317	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,672.69810	3,815.836	16.22	0.9745	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			21.19810	22.936	16.22	0.0255	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,409.77870	2,531.197	17.26	0.8665	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			194.87870	174.697	17.26	0.1335	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			700.02920	743.875	22.72	0.3715	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,245.12920	2,147.375	22.72	0.6285	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,882.12130	4,025.293	16.74	0.9765	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			20.52130	21.993	16.74	0.0235	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,902.02890	4,045.142	16.81	0.9767	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			20.42890	21.842	16.81	0.0233	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,892.07540	4,035.218	16.78	0.9766	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			20.47540	21.918	16.78	0.0234	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	13.31	Call		3,895.62990	4,039.249	16.68	0.9763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		20.72990	22.249	16.68	0.0237	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		2,785.93640	2,919.760	16.32	0.9176	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		101.03640	92.760	16.32	0.0824	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1,525.29380	1,621.457	19.29	0.6701	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		700.39380	654.457	19.29	0.3299	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1,294.69290	1,375.532	20.03	0.5979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		969.79290	908.532	20.03	0.4021	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		1,051.52880	1,118.579	20.99	0.5117	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,366.62880	1,291.579	20.99	0.4883	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		985.37100	1,048.335	21.27	0.4867	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,500.47100	1,421.335	21.27	0.5133	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		3,915.54460	4,059.095	16.74	0.9765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		20.64460	22.094	16.74	0.0235	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		3,905.58720	4,049.172	16.71	0.9764	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		20.68720	22.172	16.71	0.0236	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		558.96430	593.159	23.77	0.3027	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		2,924.06430	2,816.159	23.77	0.6973	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		3,965.33500	4,108.713	16.90	0.9771	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		20.43500	21.713	16.90	0.0229	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		858.65830	913.012	21.99	0.4291	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		1,893.65830	1,805.312	21.99	0.5709	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		818.19500	869.761	22.21	0.4123	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,013.19500	1,922.061	22.21	0.5877	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		5,426.36140	5,566.876	20.08	0.9911	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.36140	9.175	20.08	0.0089	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		3,736.83200	3,885.339	16.32	0.9713	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		21.83200	27.639	16.32	0.0287	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		809.23190	856.993	22.66	0.3885	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,349.03190	2,252.593	22.66	0.6115	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,521.82900	5,663.713	19.34	0.9912	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.62900	9.314	19.34	0.0088	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,836.83080	3,986.198	16.18	0.9689	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		26.63080	31.798	16.18	0.0311	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		827.10490	876.046	22.55	0.3958	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,286.90490	2,191.646	22.55	0.6042	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		798.51370	842.969	23.16	0.3637	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,772.01370	2,669.970	23.16	0.6363	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,637.41540	5,781.622	18.39	0.9918	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		10.91540	8.622	18.39	0.0082	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,959.26240	4,109.646	16.05	0.9665	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		32.76240	36.646	16.05	0.0335	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,846.62340	4,992.569	17.44	0.9806	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		23.72340	22.169	17.44	0.0194	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,866.40670	5,012.276	17.48	0.9808	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		23.50670	21.876	17.48	0.0192	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	14/12/2016	Foreign Exchange Option	12.65	Call			4,856.51480	5,002.422	17.46	0.9807	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			23.61480	22.022	17.46	0.0193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,023.80000	4,170.632	14.42	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			23.20000	22.232	14.42	0.0231	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,802.04670	2,926.113	16.38	0.8740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			211.44670	187.713	16.38	0.1260	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,737.98170	2,860.647	16.64	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.66520	11.645	18.70	0.0102	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,233.26380	4,379.926	15.07	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			22.66380	21.526	15.07	0.0215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,223.28980	4,369.960	15.04	0.9784	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			22.68980	21.560	15.04	0.0216	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,938.45700	3,818.277	24.78	0.7148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			620.08250	645.874	25.14	0.2758	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,119.48250	3,997.474	25.14	0.7242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			796.24630	838.027	23.47	0.3507	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,045.64630	2,939.627	23.47	0.6493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,714.26520	5,860.045	18.70	0.9898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,094.84490	2,988.115	23.54	0.6535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			704.64560	740.316	24.14	0.3141	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,504.04560	3,391.916	24.14	0.6859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			916.59520	966.085	22.73	0.3965	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,565.99520	2,467.685	22.73	0.6035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			639.05700	666.677	24.78	0.2852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,644.27420	2,544.597	22.86	0.6116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			805.40350	847.782	23.41	0.3543	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,004.80350	2,899.382	23.41	0.6457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			976.45910	1,029.236	22.41	0.4183	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,365.85910	2,270.836	22.41	0.5817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			785.44490	826.515	23.54	0.3465	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,434.57660	2,338.469	22.52	0.5894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			950.52680	1,001.986	22.55	0.4089	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,449.92680	2,353.586	22.55	0.5911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,867.01930	1,967.685	19.03	0.6884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			766.41930	719.285	19.03	0.3116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			894.87420	942.997	22.86	0.3884	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			801.22730	750.872	19.11	0.3203	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,089.00320	1,148.391	21.85	0.4581	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,038.40320	1,949.991	21.85	0.5419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,474.63290	2,591.503	17.79	0.8105	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			374.03290	343.103	17.79	0.1895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			955.17660	1,006.869	22.52	0.4106	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			516.93310	483.581	18.45	0.2388	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,976.73150	2,083.186	18.84	0.7129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			676.13150	634.786	18.84	0.2871	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,752.06370	2,875.038	16.58	0.8652	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	14.98	Put			231.46370	206.638	16.58	0.1348	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,831.82730	1,929.272	19.11	0.6797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			237.38170	212.247	16.64	0.1373	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,601.95950	2,721.631	17.21	0.8370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			301.35950	273.231	17.21	0.1630	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,213.31560	4,359.994	15.01	0.9783	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			22.71560	21.594	15.01	0.0217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,217.53310	2,331.981	18.45	0.7612	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,779.01080	2,890.053	17.45	0.8168	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			406.51080	367.353	17.45	0.1832	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,772.69110	2,883.379	17.46	0.8157	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			410.19110	370.679	17.46	0.1843	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,785.34340	2,896.743	17.43	0.8179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			402.84340	364.043	17.43	0.1821	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,989.54660	3,065.118	17.86	0.7954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			563.84660	493.518	17.86	0.2046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,983.56720	3,058.817	17.87	0.7944	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			567.86720	497.217	17.87	0.2056	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,977.60940	3,052.532	17.89	0.7934	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			571.90940	500.932	17.89	0.2066	0.00	0	0
Total \$ / R Option												18,140,713.00	20,000	1,677,822
Total \$ / R												994,077,366.00	78,347	2,763,302
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.70850		16.57620			0.0000	250,627.50	15	1,054
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.99970		16.86310			0.0000	84,998.50	5	121
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.32700		17.18490			0.0000	0.00	0	85
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.64840		17.50060			0.0000	0.00	0	0
Total \$ / R MAXI Future												335,626.00	20	1,260
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			418,727.09000	431,948.147	25.91	0.9981	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			107.09000	98.147	25.91	0.0019	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			417,729.19320	430,949.899	25.89	0.9981	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			109.19320	99.899	25.89	0.0019	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			416,731.33040	429,951.685	25.87	0.9981	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			111.33040	101.685	25.87	0.0019	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			343,997.27060	357,377.056	18.07	0.9812	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,687.27060	1,407.056	18.07	0.0188	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			343,008.53570	356,385.531	18.04	0.9811	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,698.53570	1,415.531	18.04	0.0189	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			342,019.82510	355,394.063	18.01	0.9809	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,709.82510	1,424.063	18.01	0.0191	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			239,860.58040	252,371.313	17.31	0.8611	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			20,370.58040	18,671.313	17.31	0.1389	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			239,119.57910	251,609.355	17.33	0.8598	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			20,629.57910	18,909.355	17.33	0.1402	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			238,380.61710	250,849.000	17.35	0.8585	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			20,890.61710	19,149.000	17.35	0.1415	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			273,432.26300	286,860.132	16.63	0.8637	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			22,372.26300	21,020.132	16.63	0.1363	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			272,713.05440	286,111.086	16.65	0.8626	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			22,653.05440	21,271.086	16.65	0.1374	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			271,995.94340	285,363.896	16.67	0.8614	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			22,935.94340	21,523.896	16.67	0.1386	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												335,626.00	20	1,260
£ / R	On 26/02/2016	Foreign Exchange Future				24.01420		23.83910			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future				24.02750		23.85230			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future				24.05850		23.88290			0.0000	0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future				24.08940		23.91360			0.0000	1,951,241.40	81	32,240
£ / R	On 15/04/2016	Foreign Exchange Future				24.92020		24.73200			0.0000	0.00	0	55
£ / R	On 13/06/2016	Foreign Exchange Future				24.51790		24.33770			0.0000	0.00	0	2,296
£ / R	On 08/09/2016	Foreign Exchange Future				24.94910		24.76390			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				25.00480		24.81920			0.0000	0.00	0	225
£ / R	On 19/12/2016	Foreign Exchange Future				25.48980		25.29610			0.0000	0.00	0	0
Total £ / R Future												1,951,241.40	81	35,085
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Call			1,885.66610	2,034.841	21.57	0.8780	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Put			136.56610	110.641	21.57	0.1220	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Call			1,957.06040	2,108.079	21.43	0.8808	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Put			134.76040	110.579	21.43	0.1192	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Call			1,940.69910	2,088.898	21.52	0.8566	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Put			177.79910	150.398	21.52	0.1434	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Call			4,742.14290	4,914.924	26.83	0.9840	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Put			18.54290	15.524	26.83	0.0160	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Call			4,732.28180	4,904.990	26.79	0.9839	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Put			18.68180	15.590	26.79	0.0161	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Call			4,722.42180	4,895.056	26.76	0.9838	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Put			18.82180	15.656	26.76	0.0162	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Call			2,053.50090	2,202.229	21.51	0.8550	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Put			189.90090	162.829	21.51	0.1450	0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Call			1,274.00110	1,389.716	21.93	0.6886	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Put			510.40110	450.316	21.93	0.3114	0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Call			855.00030	951.596	22.66	0.5434	0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Put			891.40030	812.196	22.66	0.4566	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		25.30	Call			415.97850	470.003	23.94	0.3240	0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option		25.30	Put			1,802.37850	1,680.603	23.94	0.6760	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Call			3,222.76450	3,375.697	21.70	0.9591	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Put			59.16450	36.297	21.70	0.0409	0.00	0	21,300
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			1,394.96540	1,500.450	22.44	0.6242	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			862.96540	780.250	22.44	0.3758	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			699.31490	746.201	23.54	0.3308	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,861.61490	2,728.301	23.54	0.6692	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,972.34320	4,131.579	20.27	0.9247	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			134.64320	113.679	20.27	0.0753	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,963.48530	4,122.591	20.28	0.9242	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			135.78530	114.691	20.28	0.0758	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,389.34970	1,473.847	21.77	0.5532	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,351.64970	1,255.947	21.77	0.4468	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,981.20590	4,140.573	20.27	0.9253	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			133.50590	112.673	20.27	0.0747	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			578.92550	522.635	19.71	0.2138	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,300.85990	1,364.082	21.76	0.4546	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,386.95990	2,264.982	21.76	0.5454	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			319.31250	282.957	19.52	0.1331	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3,086.97440	3,216.290	19.71	0.7879	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			573.07440	517.190	19.71	0.2121	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3,079.89800	3,209.005	19.71	0.7871	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			575.99800	519.905	19.71	0.2129	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3,072.82550	3,201.735	19.71	0.7862	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,883.21250	4,032.057	19.52	0.8669	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,646.80510	2,760.425	19.82	0.7223	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			837.60510	765.625	19.82	0.2777	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,659.25480	2,773.192	19.81	0.7242	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			830.05480	758.392	19.81	0.2758	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,653.02470	2,766.803	19.81	0.7233	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			833.82470	762.003	19.81	0.2767	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,399.48980	3,526.733	18.96	0.7694	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			753.38980	686.933	18.96	0.2306	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,413.47600	3,541.050	18.96	0.7709	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			747.37600	681.250	18.96	0.2291	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,406.47890	3,533.884	18.96	0.7701	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			750.37890	684.084	18.96	0.2299	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												1,951,241.40	81	114,013
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14235		0.14045			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14522		0.14327			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14851		0.14652			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,586
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,052.87180	2,240.877	19.42	0.9864	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			8.07180	5.477	19.42	0.0136	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,044.89770	4,235.462	24.68	0.9998	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.09770	0.062	24.68	0.0002	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	0.11	Call			3,047.65230	3,237.367	24.67	0.9957	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			2.85230	1.967	24.67	0.0043	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,533.54680	1,687.998	18.98	0.8334	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			206.74680	166.298	18.98	0.1666	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,338.29720	3,530.759	20.05	0.9867	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			11.49720	9.059	20.05	0.0133	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,375.07050	2,557.251	18.43	0.9524	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			48.27050	35.551	18.43	0.0476	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,675.90310	3,868.651	18.41	0.9798	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			24.30310	17.651	18.41	0.0202	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,753.89920	2,934.898	19.00	0.9246	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			102.29920	83.898	19.00	0.0754	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,938.04720	2,095.249	19.13	0.8216	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			286.44720	244.249	19.13	0.1784	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,586
€ / R	On	25/01/2016	Foreign Exchange Future			18.06820		17.81730			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			18.08280		17.83360			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			18.16280		17.92190			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			18.18950		17.94800			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.22760		17.98540			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.25420		18.01160			0.0000	14,767,647.80	809	67,824
€ / R	On	13/06/2016	Foreign Exchange Future			18.62600		18.37690			0.0000	0.00	0	9,122
€ / R	On	19/09/2016	Foreign Exchange Future			19.05160		18.79520			0.0000	1,143,096.00	60	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			19.47530		19.21330			0.0000	0.00	0	4,500
Total € / R Future												15,910,743.80	869	87,515
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,207.39600	3,458.238	34.06	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.09600	0.039	34.06	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,197.39870	3,448.240	34.02	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.09870	0.040	34.02	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,187.40160	3,438.241	33.98	0.9998	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.10160	0.041	33.98	0.0002	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,967.48900	3,218.277	33.09	0.9997	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.18900	0.077	33.09	0.0003	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,897.52990	3,148.294	32.81	0.9996	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.22990	0.094	32.81	0.0004	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,315.72590	2,563.640	27.43	0.9973	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			2.12590	0.840	27.43	0.0027	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,684.45510	2,933.148	28.92	0.9988	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.85510	0.348	28.92	0.0012	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,529.48050	2,768.986	23.91	0.9873	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			7.58050	6.186	23.91	0.0127	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,878.04160	2,117.219	21.21	0.9700	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		16.14160	14.419	21.21	0.0300	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		2,421.93120	2,660.527	22.87	0.9796	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		13.93120	11.027	22.87	0.0204	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		2,436.92200	2,674.740	22.16	0.9718	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		21.52200	17.140	22.16	0.0282	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		4,962.40790	5,204.939	27.87	0.9988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		0.80790	0.739	27.87	0.0012	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		4,812.64200	5,055.117	27.51	0.9985	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.04200	0.917	27.51	0.0015	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		4,164.60240	4,406.475	25.96	0.9963	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		3.00240	2.275	25.96	0.0037	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,283.27050	1,482.643	19.90	0.8403	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		171.67050	128.443	19.90	0.1597	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		32.29220	42.549	26.86	0.0529	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		3,920.69220	3,688.349	26.86	0.9471	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		1,913.88040	2,147.429	20.38	0.9362	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		52.28040	43.229	20.38	0.0638	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,778.00900	2,005.954	20.01	0.9246	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		66.40900	51.754	20.01	0.0754	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,391.96070	1,597.929	19.82	0.8650	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		140.36070	103.729	19.82	0.1350	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		2,103.17950	2,338.132	20.87	0.9492	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		41.57950	33.932	20.87	0.0508	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		2,065.13010	2,299.822	20.77	0.9468	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		43.53010	35.622	20.77	0.0532	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		2,055.63160	2,290.258	20.74	0.9462	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		44.03160	36.058	20.74	0.0538	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		3,064.91960	3,304.090	23.30	0.9844	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		13.31960	9.890	23.30	0.0156	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,976.37690	3,215.289	23.07	0.9826	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		14.77690	11.089	23.07	0.0174	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,662.96230	2,900.790	22.29	0.9743	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		21.36230	16.590	22.29	0.0257	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,985.57520	4,227.108	25.54	0.9953	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		3.97520	2.908	25.54	0.0047	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,420.38400	3,660.431	24.18	0.9900	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		8.78400	6.231	24.18	0.0100	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,124.02850	3,363.362	23.44	0.9855	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		12.42850	9.162	23.44	0.0145	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		4,025.33650	4,266.954	25.63	0.9955	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		3.73650	2.754	25.63	0.0045	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		4,015.39490	4,256.992	25.61	0.9954	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		3.79490	2.792	25.61	0.0046	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		4,005.45420	4,247.030	25.58	0.9954	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		3.85420	2.830	25.58	0.0046	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		49.22620	32.782	17.89	0.0368	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,193.53620	4,439.311	20.03	0.9850	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			16.63620	13.311	20.03	0.0150	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,535.93670	2,755.725	18.29	0.9149	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			119.03670	89.725	18.29	0.0851	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,184.77670	3,417.746	17.88	0.9642	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			47.87670	31.746	17.88	0.0358	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,175.44710	3,408.261	17.89	0.9637	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			48.54710	32.261	17.89	0.0363	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,166.12620	3,398.782	17.89	0.9632	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			69.57780	61.277	18.47	0.0479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,905.22680	4,153.307	18.46	0.9518	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			70.02680	61.707	18.46	0.0482	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,924.32970	4,172.449	18.49	0.9524	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			69.12970	60.849	18.49	0.0476	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,914.77780	4,162.877	18.47	0.9521	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			329.08840	285.479	18.52	0.1466	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,759.51680	2,968.426	18.52	0.8114	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			446.21680	393.126	18.52	0.1886	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,693.33760	2,900.464	18.51	0.8033	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			470.03760	415.164	18.51	0.1967	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			472.73590	417.664	18.51	0.1976	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,678.75040	2,885.474	18.51	0.8014	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			475.45040	420.174	18.51	0.1986	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,022.80120	1,106.769	21.81	0.4178	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,609.50120	2,431.469	21.81	0.5822	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,142.38840	3,360.779	18.52	0.8534	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			798.89960	861.497	22.96	0.3377	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,485.59960	3,286.197	22.96	0.6623	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,686.03590	2,892.964	18.51	0.8024	0.00	0	0
Total € / R Option												0.00	0	335,670
Total € / R												15,910,743.80	869	423,185
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.48940		11.51170			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.56860		11.60170			0.0000	520,587.00	45	14,384
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.72450		11.75530			0.0000	293,112.50	25	2,814
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.90370		11.93310			0.0000	892,777.50	75	501
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.08350		12.11190			0.0000	0.00	0	0
Total AU\$ / R Future												1,706,477.00	145	17,702
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,561.73860	1,539.410	73.84	0.9999	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.03860	0.010	73.84	0.0001	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,551.73890	1,529.410	73.38	0.9999	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			0.03890	0.010	73.38	0.0001	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,541.73920	1,519.410	72.92	0.9999	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			0.03920	0.010	72.92	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			111.84050	99.035	22.15	0.1825	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,110.14050	1,130.435	22.15	0.8175	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			895.87190	867.259	19.89	0.8140	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			94.17190	98.659	19.89	0.1860	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			488.69330	463.834	20.11	0.5874	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			286.99330	295.234	20.11	0.4126	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			483.20900	458.411	20.12	0.5832	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			291.50900	299.811	20.12	0.4168	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,099.69820	2,066.524	23.81	0.9812	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			7.99820	7.924	23.81	0.0188	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,815.07140	1,782.057	22.57	0.9685	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			13.37140	13.457	22.57	0.0315	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,239.88120	1,208.079	20.02	0.9119	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			38.18120	39.478	20.02	0.0881	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,119.41840	2,086.238	23.89	0.9818	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			7.71840	7.638	23.89	0.0182	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,109.55710	2,076.379	23.85	0.9815	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			7.85710	7.779	23.85	0.0185	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			55.81090	62.058	18.27	0.0921	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,729.15650	1,704.369	18.27	0.9106	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			53.85650	59.869	18.27	0.0894	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,720.12670	1,695.455	18.27	0.9093	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			54.82670	60.955	18.27	0.0907	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,711.11090	1,686.558	18.27	0.9079	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			112.61470	122.517	17.81	0.1306	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,837.15910	1,817.725	17.81	0.8680	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			114.05910	124.025	17.81	0.1320	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,854.28460	1,834.721	17.82	0.8707	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			111.18460	121.021	17.82	0.1293	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,845.71470	1,826.217	17.81	0.8694	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,693.17110	1,675.919	17.44	0.7964	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			241.27110	252.419	17.44	0.2036	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,685.41910	1,668.224	17.43	0.7949	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			243.51910	254.724	17.43	0.2051	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,677.67950	1,660.545	17.43	0.7934	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			245.77950	257.045	17.43	0.2066	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												1,706,477.00	145	18,902
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.61640		11.65990			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.82570		11.86890			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			53.29330	61.356	17.21	0.1432	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			920.11910	884.485	17.20	0.8629	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			50.21910	58.085	17.20	0.1371	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			911.63860	876.103	17.20	0.8598	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			51.73860	59.703	17.20	0.1402	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			903.19330	867.756	17.21	0.8568	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,133.31610	1,102.994	16.56	0.8008	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			134.41610	147.295	16.56	0.1992	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,125.57550	1,095.375	16.56	0.7983	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			136.67550	149.675	16.56	0.2017	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,117.86200	1,087.780	16.56	0.7959	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			138.96200	152.080	16.56	0.2041	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.69660		16.47800			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			17.06530		16.84030			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,557.30100	1,762.368	20.90	0.9044	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			79.30100	65.768	20.90	0.0956	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,548.76360	1,753.083	20.87	0.9034	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			80.76360	66.483	20.87	0.0966	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,565.85700	1,771.662	20.94	0.9054	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			77.85700	65.062	20.94	0.0946	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,563.29250	2,763.570	20.09	0.9169	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			112.99250	88.270	20.09	0.0831	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,554.46510	2,754.578	20.09	0.9161	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			114.16510	89.278	20.09	0.0839	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,545.64950	2,745.595	20.08	0.9153	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			115.34950	90.295	20.08	0.0847	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			2.49300		2.49170			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.50280		2.50660			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			3,017.86720	3,029.553	23.54	0.9127	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			100.86720	99.553	23.54	0.0873	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,926.49510	2,938.308	23.42	0.9060	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			109.49510	108.308	23.42	0.0940	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,109.84770	3,121.425	23.66	0.9191	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			92.84770	91.425	23.66	0.0809	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,270.48850	3,247.617	21.33	0.8353	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			304.48850	319.617	21.33	0.1647	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,190.25940	3,167.649	21.32	0.8272	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			324.25940	339.649	21.32	0.1728	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,110.96340	3,088.600	21.31	0.8188	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			344.96340	360.600	21.31	0.1812	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			2.44670		2.42150			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.49710		2.47270			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,793.58520	3,041.210	22.53	0.9280	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			78.58520	74.210	22.53	0.0720	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,704.24700	2,947.263	22.33	0.9225	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			89.24700	80.263	22.33	0.0775	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,888.29000	3,135.599	22.73	0.9331	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			73.29000	68.599	22.73	0.0669	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,074.40750	4,289.015	20.70	0.9249	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			147.40750	118.015	20.70	0.0751	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,986.95220	4,200.199	20.76	0.9192	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			159.95220	129.199	20.76	0.0808	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,900.28410	4,112.158	20.81	0.9132	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			173.28410	141.158	20.81	0.0868	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.14590		2.13000			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.14490		2.13000			0.0000	7,251,906.90	3,381	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.14400		2.13000			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.18060		2.13000			0.0000	0.00	0	0
Total HK\$/R Future												7,251,906.90	3,381	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			0.00000	824.365	19.92	0.5756	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			0.00000	565.365	19.92	0.4244	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			0.00000	775.271	20.04	0.5526	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			0.00000	616.271	20.04	0.4474	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			0.00000	728.541	20.16	0.5297	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			0.00000	669.541	20.16	0.4703	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			0.00000	1,192.033	19.44	0.5619	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			0.00000	943.033	19.44	0.4381	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			0.00000	1,146.959	19.54	0.5471	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			0.00000	997.959	19.54	0.4529	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
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			0.00000	1,103.424	19.64	0.5324	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			0.00000	1,054.424	19.64	0.4676	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			0.00000	1,488.328	19.45	0.5598	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			0.00000	1,248.328	19.45	0.4402	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			0.00000	1,445.130	19.53	0.5483	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			0.00000	1,305.130	19.53	0.4517	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			0.00000	1,403.132	19.62	0.5369	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			0.00000	1,363.132	19.62	0.4631	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			0.00000	1,923.435	19.38	0.5965	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			0.00000	1,317.435	19.38	0.4035	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			0.00000	1,879.644	19.48	0.5866	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			0.00000	1,373.644	19.48	0.4134	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			0.00000	1,836.936	19.58	0.5769	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			0.00000	1,430.936	19.58	0.4231	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												7,251,906.90	3,381	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.16150		0.15980			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16160		0.15890			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.16100		0.15770			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			0.07110		0.07050			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06630		0.06580			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06430		0.06340			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			10.71370		10.84430			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.84560		10.97510			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.99610		11.12690			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			1,707.28810	1,576.880	17.59	0.9882	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			2.98810	3.179	17.59	0.0118	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,697.33950	1,566.937	17.52	0.9880	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.03950	3.237	17.52	0.0120	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,687.39200	1,556.995	17.46	0.9877	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			3.09200	3.295	17.46	0.0123	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			16.22680	18.794	16.97	0.0381	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,991.61860	1,864.745	16.95	0.9613	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			16.51860	19.145	16.95	0.0387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,981.91470	1,855.102	16.93	0.9606	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			16.81470	19.502	16.93	0.0394	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			2,001.32680	1,874.394	16.97	0.9619	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,734.68250	1,620.949	15.96	0.8863	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			67.78250	84.849	15.96	0.1137	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,725.84910	1,612.300	15.96	0.8848	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			68.94910	86.200	15.96	0.1152	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,717.03300	1,603.666	15.95	0.8833	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			70.13300	87.566	15.95	0.1167	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			1.09250		1.08660			0.0000	0.00	0	6,335
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09570		1.08980			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09950		1.09370			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	6,335
Total QUANTO € / \$												0.00	0	6,335
RAIN	On	13/06/2016	Foreign Exchange Future			29,140.04000		28,904.00000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			11.58470		11.55620			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.75860		11.72800			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,590.26590	1,617.900	20.57	0.9663	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			14.06590	13.200	20.57	0.0337	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,580.48770	1,608.127	20.52	0.9657	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			14.28770	13.427	20.52	0.0343	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,570.71320	1,598.359	20.47	0.9651	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			14.51320	13.659	20.47	0.0349	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,584.83370	1,612.975	17.71	0.9027	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			66.83370	64.375	17.71	0.0973	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,602.71200	1,630.877	17.72	0.9054	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			64.71200	62.277	17.72	0.0946	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,593.76580	1,621.920	17.71	0.9040	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			65.76580	63.320	17.71	0.0960	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Future			5.42490		5.41230			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.38010		5.37000			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			927.45420	939.603	23.98	0.9769	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			5.15420	4.703	23.98	0.0231	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			917.62390	929.766	23.87	0.9761	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			5.32390	4.866	23.87	0.0239	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			907.79960	919.934	23.76	0.9753	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			5.49960	5.034	23.76	0.0247	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			55.01310	51.865	18.63	0.1476	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			661.55920	668.653	18.65	0.8601	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			51.55920	48.553	18.65	0.1399	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			653.26430	660.288	18.64	0.8563	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			53.26430	50.188	18.64	0.1437	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			645.01310	651.965	18.63	0.8524	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			1.44290		1.43220			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.38020		1.37630			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1003092648.10	62,843	1,256,221
Total Options												18140713.00	20,000	2,093,620
Grand Total:												1,021,233,361.10	82,843	3,349,841