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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/01/2016 Foreign Exchange Future			16.46130		16.43470			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.46430		16.44070			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.47330		16.44960			0.0000	0.00	0	0
\$ / R On 08/02/2016 Foreign Exchange Future			16.49440		16.57100			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.50040		16.47700			0.0000	0.00	0	2,150
\$ / R On 12/02/2016 Foreign Exchange Future			16.50650		16.48320			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.51550		16.49230			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.51860		16.49540			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.52160		16.49840			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.52760		16.50460			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.54570		16.52290			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.54880		16.52600			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.55780		16.53520			0.0000	0.00	0	218
\$ / R On 02/03/2016 Foreign Exchange Future			16.56400		16.54130			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.57950		16.55660			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.59190		16.56890			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.60120		16.57810			0.0000	364,462,744.80	21,954	924,176
\$ / R On 15/03/2016 Foreign Exchange Future			16.60430		16.58120			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.60740		16.58430			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.62910		16.60570			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.64760		16.62420			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	31/03/2016	Foreign Exchange Future			16.65390		16.63040			0.0000	0.00	0	35
\$ / R	On	05/04/2016	Foreign Exchange Future			16.66960		16.64590			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.67270		16.64900			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.67580		16.65210			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.70090		16.67690			0.0000	0.00	0	1,765
\$ / R	On	18/04/2016	Foreign Exchange Future			16.71030		16.68630			0.0000	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Future			16.73220		16.81100			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.73530		16.71110			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.78000		16.75580			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.78960		16.76540			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.83430		16.81010			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.84710		16.82290			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.86630		16.84200			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.87270		16.84840			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.87590		16.85160			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.88870		16.86440			0.0000	79,917,328.40	4,732	88,194
\$ / R	On	24/06/2016	Foreign Exchange Future			16.92390		16.89950			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.93670		16.91230			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.02620		17.00170			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.02940		17.00510			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.08090		17.05660			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.13240		17.10810			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.17010		17.14590			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.17700		17.15270			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.18040		17.15610			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.19420		17.16990			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.20100		17.17670			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.21480		17.19050			0.0000	1,721,480.00	100	35,439
\$ / R	On	28/09/2016	Foreign Exchange Future			17.24560		17.22140			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.34170		17.31750			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.45980		17.43630			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.51720		17.49390			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.53510		17.51190			0.0000	22,462,463.10	1,281	14,798
\$ / R	On	13/03/2017	Foreign Exchange Future			17.77040		17.74690			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.97860		17.95610			0.0000	0.00	0	0
Total \$ / R Future												468,564,016.30	28,067	1,075,485
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,934.73750	2,961.320	72.29	0.9999	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.03750	0.020	72.29	0.0001	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,954.79070	1,981.333	49.46	0.9998	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.09070	0.033	49.46	0.0002	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,275.68990	1,301.560	38.61	0.9981	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			0.98990	0.260	38.61	0.0019	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,464.70630	3,491.302	74.96	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00630	0.002	74.96	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,324.72750	3,351.310	79.22	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.02750	0.010	79.22	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,116.84350	1,141.906	37.10	0.9957	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			2.14350	0.606	37.10	0.0043	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,634.70000	4,661.300	39.34	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	39.34	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,181.04900	2,204.381	41.45	0.9996	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.34900	0.081	41.45	0.0004	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,941.37670	1,964.405	37.68	0.9994	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.67670	0.104	37.68	0.0006	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,700.78640	2,724.349	49.61	0.9998	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.08640	0.049	49.61	0.0002	0.00	0	100
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			93.41020	67.295	21.65	0.2360	0.00	0	2,500
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			483.81020	433.995	21.65	0.7640	0.00	0	0
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			0.00000	219.535	19.79	0.4607	1,097,672.50	5,000	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			0.00000	295.135	19.79	0.5393	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			579.20570	573.809	18.98	0.7820	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			112.20570	83.409	18.98	0.2180	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			247.05810	225.617	20.15	0.4268	1,128,083.00	5,000	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			423.85810	379.117	20.15	0.5732	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			236.48070	214.856	20.24	0.4116	1,074,280.50	5,000	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			443.28070	398.356	20.24	0.5884	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,883.20000	4,906.511	40.22	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	0.011	40.22	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,111.43960	1,127.086	20.60	0.9381	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			28.23960	20.587	20.60	0.0619	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			224.62970	203.004	19.96	0.3791	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			512.32970	467.504	19.96	0.6209	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			293.03570	272.555	19.49	0.4636	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			407.63570	363.954	19.49	0.5364	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			290.37730	269.856	19.61	0.4521	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			431.97730	388.256	19.61	0.5479	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,605.53120	1,626.368	20.47	0.9744	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			10.93120	8.768	20.47	0.0256	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,576.36360	2,598.634	24.24	0.9968	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			1.76360	1.034	24.24	0.0032	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,207.98990	2,229.914	22.81	0.9930	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			3.38990	2.314	22.81	0.0070	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			963.03900	967.659	18.09	0.8631	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			80.13900	61.959	18.09	0.1369	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,722.94160	4,745.720	30.47	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.04160	0.020	30.47	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,024.33860	3,046.377	24.46	0.9981	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			1.43860	0.677	24.46	0.0019	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,692.46010	1,712.860	18.64	0.9788	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			9.56010	7.160	18.64	0.0212	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,883.50770	1,904.148	19.35	0.9845	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		7.50770	5.348	19.35	0.0155	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		2,618.69370	2,639.806	22.29	0.9946	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		3.49370	2.006	22.29	0.0054	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		1,942.75640	1,963.294	19.09	0.9845	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		7.55640	5.494	19.09	0.0155	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,950.40060	1,970.106	18.91	0.9833	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		9.10060	6.106	18.91	0.0167	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		1,940.51280	1,960.193	18.86	0.9830	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		9.21280	6.193	18.86	0.0170	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		1,930.62670	1,950.281	18.81	0.9828	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		9.32670	6.281	18.81	0.0172	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call		1,112.60560	1,119.941	17.99	0.8825	5,599,707.00	5,000	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put		71.30560	55.941	17.99	0.1175	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,920.27160	1,939.035	18.69	0.9763	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		13.67160	9.535	18.69	0.0237	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		4,039.65870	4,062.344	26.03	0.9990	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		0.75870	0.444	26.03	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		17.79400	13.683	26.50	0.0234	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		3,669.69400	3,642.483	26.50	0.9766	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		2.73500	1.147	27.02	0.0024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		5,474.63500	5,449.947	27.02	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		241.14210	222.206	21.39	0.2851	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,073.04210	1,031.006	21.39	0.7149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		194.22970	176.593	21.94	0.2351	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		1,266.12970	1,225.394	21.94	0.7649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	27.02	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		133,421.90000	133,398.800	27.02	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		379.10690	359.349	20.20	0.4192	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		701.00690	658.149	20.20	0.5808	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		347.15880	327.286	20.43	0.3899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		769.05880	726.086	20.43	0.6101	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.60630	0.197	27.02	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		6,572.50630	6,548.997	27.02	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		513.36080	496.631	19.43	0.5315	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		485.26080	445.431	19.43	0.4685	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		432.17460	412.921	19.85	0.4656	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		604.07460	561.721	19.85	0.5344	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call		114.24890	100.709	23.26	0.1441	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put		1,776.14890	1,739.509	23.26	0.8559	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		616.67140	602.890	19.13	0.6031	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		378.57140	341.690	19.13	0.3969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		560.73370	545.297	19.29	0.5655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		432.63370	394.097	19.29	0.4345	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call		295.98720	276.276	20.86	0.3408	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		897.88720	855.076	20.86	0.6592	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		722.93810	712.549	18.87	0.6675	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	16.15	Put			294.83810	261.349	18.87	0.3325	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			693.77720	682.436	18.94	0.6507	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			315.67720	281.236	18.94	0.3493	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			396.08890	376.453	20.08	0.4343	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			667.98890	625.253	20.08	0.5657	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			821.99950	814.918	18.65	0.7201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			233.89950	203.718	18.65	0.2799	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			815.55220	808.256	18.66	0.7169	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			237.45220	207.055	18.66	0.2831	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			536.63950	520.531	19.36	0.5484	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			458.53950	419.331	19.36	0.4516	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			972.30510	970.239	18.34	0.7876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			164.20510	139.039	18.34	0.2124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			915.79410	911.859	18.45	0.7639	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			187.69410	160.659	18.45	0.2361	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			654.38880	641.784	19.04	0.6270	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			346.28880	310.584	19.04	0.3730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,108.10660	1,111.048	18.22	0.8352	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			120.00660	99.848	18.22	0.1648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,100.26750	1,102.968	18.22	0.8327	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			122.16750	101.768	18.22	0.1673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			746.88120	737.288	18.81	0.6809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			278.78120	246.088	18.81	0.3191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,139.73910	1,143.631	18.19	0.8449	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			111.63910	92.431	18.19	0.1551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,131.78990	1,135.446	18.20	0.8425	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			113.68990	94.246	18.20	0.1575	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			881.54230	876.463	18.52	0.7485	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			203.44230	175.263	18.52	0.2515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,372.64270	1,382.716	18.03	0.9029	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			64.54270	51.516	18.03	0.0971	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			1,220.69300	1,226.901	18.14	0.8675	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			92.59300	75.701	18.14	0.1325	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			986.75740	985.165	18.31	0.7933	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			158.65740	133.965	18.31	0.2067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,469.03090	1,481.227	17.97	0.9211	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			50.93090	40.027	17.97	0.0789	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,433.69510	1,445.141	17.99	0.9148	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			55.59510	43.941	17.99	0.0852	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,123.86800	1,127.287	18.21	0.8401	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			115.76800	96.087	18.21	0.1599	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,604.19440	1,618.949	17.88	0.9419	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			36.09440	27.749	17.88	0.0581	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,585.94620	1,600.383	17.89	0.9394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			37.84620	29.183	17.89	0.0606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,155.71860	1,160.082	18.18	0.8496	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			107.61860	88.882	18.18	0.1504	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,705.67820	1,723.361	18.03	0.9525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			27.57820	22.161	18.03	0.0475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,622.50750	1,637.573	17.87	0.9443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			34.40750	26.373	17.87	0.0557	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,389.98060	1,400.454	18.02	0.9064	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			61.88060	49.254	18.02	0.0936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,899.48160	1,917.949	18.80	0.9641	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			21.38160	16.749	18.80	0.0359	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,850.87520	1,869.155	18.61	0.9615	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			22.77520	17.955	18.61	0.0385	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,576.84710	1,591.122	17.90	0.9381	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			38.74710	29.922	17.90	0.0619	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,124.15770	2,143.404	19.69	0.9739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			16.05770	12.204	19.69	0.0261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,094.76270	2,113.915	19.57	0.9728	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			16.66270	12.715	19.57	0.0272	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,613.34290	1,628.253	17.87	0.9431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			35.24290	27.053	17.87	0.0569	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,379.80290	2,399.790	20.69	0.9817	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			11.70290	8.590	20.69	0.0183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,330.52990	2,350.385	20.50	0.9804	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			12.42990	9.185	20.50	0.0196	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,802.36680	1,820.455	18.42	0.9587	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			24.26680	19.255	18.42	0.0413	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,587.20980	2,607.698	21.50	0.9862	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			9.10980	6.498	21.50	0.0138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,488.35850	2,508.618	21.11	0.9842	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			10.25850	7.418	21.11	0.0158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			2,006.73040	2,025.585	19.23	0.9691	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			18.63040	14.385	19.23	0.0309	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,824.97540	2,845.943	22.42	0.9900	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			6.87540	4.744	22.42	0.0100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,646.58720	2,667.204	21.73	0.9873	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			8.48720	6.004	21.73	0.0127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,281.30550	2,301.024	20.30	0.9790	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			13.20550	9.824	20.30	0.0210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,033.49430	3,054.814	23.23	0.9924	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			5.39430	3.614	23.23	0.0076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,954.01440	2,975.207	22.92	0.9916	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			5.91440	4.007	22.92	0.0084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,389.66310	2,409.676	20.73	0.9819	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			11.56310	8.476	20.73	0.0181	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,381.57530	3,403.339	24.37	0.9955	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			3.47530	2.139	24.37	0.0045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,321.97630	3,343.618	24.26	0.9950	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	13.26	Put			3.87630	2.418	24.26	0.0050	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,636.68770	2,657.283	21.69	0.9871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			8.58770	6.083	21.69	0.0129	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,779.64360	3,802.119	25.07	0.9980	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			1.54360	0.919	25.07	0.0020	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,630.20510	3,652.468	24.81	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			2.10510	1.268	24.81	0.0027	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,834.89600	2,855.882	22.46	0.9901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			6.79600	4.682	22.46	0.0099	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,318.57560	4,341.473	26.03	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.47560	0.273	26.03	0.0006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			4,029.00570	4,051.729	25.52	0.9988	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.90570	0.529	25.52	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,083.19380	3,104.588	23.42	0.9929	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			5.09380	3.389	23.42	0.0071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,528.39300	4,551.366	26.40	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.29300	0.166	26.40	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,518.40000	4,541.370	26.38	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.30000	0.170	26.38	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,480.95050	3,502.939	24.54	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			2.85050	1.739	24.54	0.0037	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,628.33140	4,651.330	26.58	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.23140	0.130	26.58	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,578.36050	4,601.347	26.49	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.26050	0.147	26.49	0.0003	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,839.46070	3,862.006	25.18	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			1.36070	0.806	25.18	0.0018	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,778.26140	4,801.290	26.85	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.16140	0.090	26.85	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,748.27350	4,771.297	26.79	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.17350	0.097	26.79	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,468.43700	4,491.392	26.30	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.33700	0.191	26.30	0.0004	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,978.19850	5,001.255	27.20	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.09850	0.055	27.20	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,668.31040	4,691.318	26.65	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.21040	0.118	26.65	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,538.38620	4,561.362	26.42	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.28620	0.162	26.42	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,528.11360	5,551.207	27.20	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.01360	0.007	27.20	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,028.18330	5,051.246	27.20	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.08330	0.046	27.20	0.0001	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			964.06890	962.104	18.42	0.7799	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			172.86890	147.804	18.42	0.2201	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,249.06700	3,270.482	23.90	0.9937	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	Put			4.76700	3.082	23.90	0.0063	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,977.40420	1,994.459	19.14	0.9647	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			23.10420	17.059	19.14	0.0353	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,944.93460	2,965.600	22.32	0.9877	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			9.23460	6.500	22.32	0.0123	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,681.24530	1,695.964	18.11	0.9322	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			45.54530	36.864	18.11	0.0678	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,460.90540	1,470.017	17.99	0.8853	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			86.70540	72.417	17.99	0.1147	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			927.05730	921.153	18.53	0.7198	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			262.85730	233.553	18.53	0.2802	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,824.90540	4,847.926	26.01	0.9993	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.70540	0.326	26.01	0.0007	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,133.09140	3,153.790	22.38	0.9888	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			8.89140	6.190	22.38	0.0112	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			537.77200	521.039	19.72	0.4950	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			637.37200	597.139	19.72	0.5050	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,021.69310	1,019.409	18.37	0.7412	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			245.79310	219.809	18.37	0.2588	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			539.76640	523.501	19.77	0.4845	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			683.86640	643.901	19.77	0.5155	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			919.51650	914.120	18.63	0.6946	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			310.51650	281.420	18.63	0.3054	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			814.80200	806.112	18.91	0.6416	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			392.70200	360.312	18.91	0.3584	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,059.80890	1,058.668	18.38	0.7317	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			272.90890	247.768	18.38	0.2683	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,739.79930	2,758.465	20.10	0.9716	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			23.49930	18.165	20.10	0.0284	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,413.37180	1,420.823	17.95	0.8355	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			147.07180	130.523	17.95	0.1645	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			497.56790	481.821	20.24	0.4274	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			901.26790	861.521	20.24	0.5726	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			0.00000	617.824	19.64	0.5007	6,178,242.00	10,000	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			0.00000	695.624	19.64	0.4993	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,226.32510	3,245.897	20.57	0.9835	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			15.22510	10.597	20.57	0.0165	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,271.33240	1,274.651	18.10	0.7812	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			220.23240	199.351	18.10	0.2188	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			878.97460	871.107	18.85	0.6301	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			457.87460	425.807	18.85	0.3699	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,914.32260	4,937.107	25.61	0.9973	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			3.22260	1.807	25.61	0.0027	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,521.14630	2,536.645	18.75	0.9502	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			45.34630	36.645	18.75	0.0498	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,448.72130	1,453.513	17.97	0.8054	0.00	0	8,403

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			202.92130	183.513	17.97	0.1946	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			1,142.83030	1,139.912	18.41	0.7059	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			357.43030	330.312	18.41	0.2941	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			837.63770	823.930	19.45	0.5507	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			727.53770	689.630	19.45	0.4493	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			5,015.22830	5,037.770	24.09	0.9955	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			5.12830	3.470	24.09	0.0045	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,328.67110	3,347.021	18.71	0.9815	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			18.57110	12.721	18.71	0.0185	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,122.98670	1,116.327	18.59	0.6736	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			442.88670	412.027	18.59	0.3264	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,105.46530	2,117.233	17.86	0.8979	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			102.56530	90.133	17.86	0.1021	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,649.22910	4,671.279	22.21	0.9935	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			7.22910	4.979	22.21	0.0065	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,617.32360	1,621.880	17.91	0.8065	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			225.32360	205.580	17.91	0.1935	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,332.80350	2,345.135	17.86	0.9172	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			84.40350	72.435	17.86	0.0828	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,394.99140	1,394.280	18.19	0.7456	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			326.59140	301.580	18.19	0.2544	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,577.54010	3,597.472	18.77	0.9839	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			15.94010	11.572	18.77	0.0161	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,567.65350	3,587.559	18.74	0.9838	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			16.05350	11.659	18.74	0.0162	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,557.76730	3,577.648	18.71	0.9836	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			16.16730	11.748	18.71	0.0164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,590.40380	3,610.367	18.58	0.9838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			16.00380	11.667	18.58	0.0162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,580.51610	3,600.454	18.55	0.9837	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			16.11610	11.754	18.55	0.0163	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,382.93890	3,402.361	17.94	0.9808	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			18.53890	13.661	17.94	0.0192	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,353.83810	3,373.102	17.94	0.9799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			19.43810	14.402	17.94	0.0201	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,679.43350	3,699.609	18.85	0.9850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			15.03350	10.909	18.85	0.0150	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,441.09290	2,454.049	17.79	0.9250	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			76.69290	65.349	17.79	0.0750	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,131.48130	2,142.016	17.73	0.8900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			117.08130	103.316	17.73	0.1100	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,570.62870	3,590.543	18.52	0.9836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			16.22870	11.843	18.52	0.0164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			2,003.26450	2,012.835	17.71	0.8721	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			138.86450	124.135	17.71	0.1279	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,275.44580	1,271.292	18.33	0.7030	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	16.00	Put		411.04580	382.592	18.33	0.2970	0.00	0	25,700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		2,669.83780	2,684.561	17.83	0.9445	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		55.43780	45.861	17.83	0.0555	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		1,217.24940	1,211.547	18.47	0.6827	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		452.84940	422.847	18.47	0.3173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		1,177.88380	1,171.119	18.58	0.6684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		483.48380	452.419	18.58	0.3316	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		2,062.73500	2,072.748	17.72	0.8806	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		128.33500	114.048	17.72	0.1194	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		1,006.99960	995.581	19.07	0.6011	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		642.59960	606.882	19.07	0.3989	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		992.63430	980.829	19.11	0.5950	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		658.23430	622.128	19.11	0.4050	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		1,246.05200	1,241.119	18.40	0.6929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		431.65200	402.419	18.40	0.3071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		946.11860	933.052	19.26	0.5750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		711.71860	674.352	19.26	0.4250	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		937.06560	923.752	19.29	0.5710	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		722.66560	685.052	19.29	0.4290	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		1,145.02270	1,137.366	18.67	0.6561	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		510.62270	478.666	18.67	0.3439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		822.80710	806.658	19.70	0.5183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		878.40710	837.958	19.70	0.4817	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		818.86190	802.638	19.71	0.5164	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		884.46190	843.938	19.71	0.4836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		983.16580	971.099	19.14	0.5910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		668.76580	632.399	19.14	0.4090	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		769.27970	752.143	19.92	0.4920	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		964.87970	923.443	19.92	0.5080	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		543.32210	523.212	21.10	0.3698	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		1,468.92210	1,424.511	21.10	0.6302	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		867.53540	852.366	19.53	0.5395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		813.13540	773.666	19.53	0.4605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		477.47450	457.234	21.58	0.3304	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		1,683.07450	1,638.534	21.58	0.6696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		456.19440	435.982	21.76	0.3173	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		1,761.79440	1,717.282	21.76	0.6827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		811.03200	794.657	19.75	0.5126	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		896.63200	855.957	19.75	0.4874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		3,877.49240	3,898.105	19.45	0.9872	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		13.09240	9.405	19.45	0.0128	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		375.79940	356.089	22.48	0.2664	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,111.39940	2,067.389	22.48	0.7336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		493.04570	472.809	21.46	0.3398	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		1,628.64570	1,584.109	21.46	0.6602	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		4,711.76590	4,733.774	21.97	0.9935	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		7.36590	5.074	21.97	0.0065	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		3,966.70600	3,987.500	19.72	0.9881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		12.30600	8.800	19.72	0.0119	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,910.64140	1,918.449	17.74	0.8451	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		181.14140	164.549	17.74	0.1549	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		992.64290	979.271	19.28	0.5786	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		733.14290	695.371	19.28	0.4214	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		1,018.75700	1,004.981	19.20	0.5845	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		726.45700	688.281	19.20	0.4155	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		842.91890	825.141	19.84	0.5070	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		970.61890	928.441	19.84	0.4930	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		5,118.49300	5,140.862	22.23	0.9949	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		6.19300	4.162	22.23	0.0051	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		3,431.36620	3,450.782	17.31	0.9806	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		19.06620	14.082	17.31	0.0194	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		608.49600	585.415	21.50	0.3601	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		1,796.79600	1,749.215	21.50	0.6399	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		1,149.04920	1,135.257	19.10	0.6007	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		747.34920	709.057	19.10	0.3993	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		3,524.14270	3,543.898	16.28	0.9806	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		19.04270	14.498	16.28	0.0194	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		931.71920	912.811	19.91	0.5116	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,056.61920	1,013.411	19.91	0.4884	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		818.92630	798.160	20.38	0.4617	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,263.82630	1,218.760	20.38	0.5383	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		5,212.54810	5,234.227	21.03	0.9943	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.44810	4.827	21.03	0.0057	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		1,853.32520	1,857.849	17.97	0.7848	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		316.72520	296.949	17.97	0.2152	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		4,370.93180	4,391.317	18.43	0.9876	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		14.33180	10.417	18.43	0.0124	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		856.39780	838.879	20.69	0.4497	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		1,448.29780	1,406.479	20.69	0.5503	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		788.19050	769.633	21.01	0.4198	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		1,610.09050	1,567.233	21.01	0.5802	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		5,317.58440	5,338.790	20.45	0.9930	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		9.48440	6.390	20.45	0.0070	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		3,628.71940	3,648.522	15.68	0.9796	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		20.61940	16.122	15.68	0.0204	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		883.74990	867.317	20.68	0.4523	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		1,477.84990	1,437.217	20.68	0.5477	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		865.33490	848.580	20.76	0.4445	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		1,519.43490	1,478.480	20.76	0.5555	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		3,666.98530	3,686.612	15.47	0.9794	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		21.08530	16.512	15.47	0.0206	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		3,468.34580	3,487.906	14.83	0.9771	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			22.44580	17.806	14.83	0.0229	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,041.30160	1,027.988	20.09	0.5136	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,188.60160	1,150.988	20.09	0.4864	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,399.70640	3,418.779	14.96	0.9730	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			27.00640	21.779	14.96	0.0270	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			877.13500	860.900	20.77	0.4468	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,521.03500	1,480.500	20.77	0.5532	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,677.53770	3,697.210	15.44	0.9792	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			21.43770	16.810	15.44	0.0208	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			659.27430	640.469	22.03	0.3471	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,199.37430	2,156.269	22.03	0.6529	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,400.00070	2,412.994	16.96	0.8648	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			180.10070	168.794	16.96	0.1352	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,887.48030	3,908.276	16.14	0.9798	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			20.78030	17.276	16.14	0.0202	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,907.37270	3,928.148	16.20	0.9800	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			20.67270	17.148	16.20	0.0200	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,897.42640	3,918.212	16.17	0.9799	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			20.72640	17.212	16.17	0.0201	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,901.36330	3,922.411	16.09	0.9795	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			20.86330	17.611	16.09	0.0205	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,787.20450	2,804.554	16.11	0.9168	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			96.70450	89.754	16.11	0.0832	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,495.83870	1,493.642	18.68	0.6602	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			665.33870	638.842	18.68	0.3398	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,259.51200	1,251.757	19.42	0.5836	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			929.01200	896.957	19.42	0.4164	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1,011.83350	998.574	20.33	0.4928	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,321.33350	1,283.774	20.33	0.5072	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			945.04670	930.534	20.60	0.4665	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,454.54670	1,415.734	20.60	0.5335	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,921.25990	3,942.281	16.16	0.9798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			20.75990	17.481	16.16	0.0202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,911.31150	3,932.345	16.12	0.9797	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			20.81150	17.545	16.12	0.0203	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			519.42450	500.746	23.06	0.2775	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			2,878.92450	2,835.946	23.06	0.7225	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,971.00420	3,991.958	16.31	0.9803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			20.50420	17.158	16.31	0.0197	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			818.65660	802.377	21.33	0.4071	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,847.25660	1,806.777	21.33	0.5929	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			778.15170	761.390	21.55	0.3898	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			1,966.75170	1,925.790	21.55	0.6102	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,432.53420	5,453.369	19.80	0.9921	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.13420	7.769	19.80	0.0079	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,743.76010	3,768.530	15.81	0.9743	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			22.36010	22.930	15.81	0.0257	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			768.49960	752.978	22.03	0.3668	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,300.99960	2,261.278	22.03	0.6332	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,529.36400	5,550.150	19.20	0.9917	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.86400	8.450	19.20	0.0083	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,841.32470	3,871.659	15.99	0.9695	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			23.82470	29.959	15.99	0.0305	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			786.32540	771.030	21.93	0.3742	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,238.82540	2,199.330	21.93	0.6258	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,966.72880	3,980.723	14.51	0.9770	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			30.42880	20.923	14.51	0.0230	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			757.46030	804.889	23.61	0.3530	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,721.16030	2,745.089	23.61	0.6470	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,647.88890	5,671.406	19.20	0.9895	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.58890	11.606	19.20	0.0105	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,858.22900	4,878.628	17.36	0.9807	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			24.32900	21.428	17.36	0.0193	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,878.05470	4,898.371	17.40	0.9809	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			24.15470	21.171	17.40	0.0191	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,868.14130	4,888.499	17.38	0.9808	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			24.24130	21.299	17.38	0.0192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,226.32450	4,245.087	14.78	0.9790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			24.42450	19.987	14.78	0.0210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			4,186.44660	4,205.208	14.66	0.9788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			24.54660	20.108	14.66	0.0212	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,803.39680	2,818.260	16.40	0.8686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.59990	11.390	18.70	0.0102	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			4,316.04570	4,334.813	15.06	0.9797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			24.14570	19.713	15.06	0.0203	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,246.26270	4,265.027	14.85	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			24.36270	19.927	14.85	0.0208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,886.51110	3,847.764	24.25	0.7345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			579.41310	563.449	24.60	0.2561	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,067.51310	4,028.349	24.60	0.7439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			719.58350	705.321	23.14	0.3165	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,157.68350	3,120.221	23.14	0.6835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,726.49990	5,746.489	18.70	0.9898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,333.29610	3,295.498	23.40	0.6974	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			663.55190	648.751	23.56	0.2937	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,451.65190	3,413.650	23.56	0.7063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			763.75890	749.964	22.84	0.3342	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			2,951.85890	2,914.864	22.84	0.6658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			598.41110	582.864	24.25	0.2655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			2,992.72650	2,955.632	22.90	0.6695	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			743.87270	729.863	22.97	0.3263	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,041.97270	3,004.763	22.97	0.6737	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			908.86550	896.779	21.99	0.3898	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,396.96550	2,361.679	21.99	0.6102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			685.19610	670.598	23.40	0.3026	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,512.96190	2,477.257	22.17	0.6229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			853.12090	840.350	22.30	0.3688	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,591.22090	2,555.250	22.30	0.6312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,047.79600	1,038.083	21.32	0.4403	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,985.89600	1,952.983	21.32	0.5597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			754.62650	740.732	22.90	0.3305	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,312.97520	2,278.028	21.86	0.6006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			913.52740	901.500	21.97	0.3915	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,381.62740	2,346.400	21.97	0.6085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,804.79590	1,812.199	18.75	0.6704	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			762.89590	747.099	18.75	0.3296	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			874.86190	862.357	22.17	0.3771	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			792.58920	776.116	18.83	0.3374	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,696.38230	1,701.311	19.05	0.6419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			874.48230	856.211	19.05	0.3581	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,199.93720	2,214.319	18.15	0.7552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			488.03720	479.219	18.15	0.2448	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			934.87520	923.128	21.86	0.3994	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			641.46080	628.582	18.47	0.2948	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,840.88450	1,849.061	18.65	0.6795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			728.98450	713.961	18.65	0.3205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,737.40800	2,752.412	16.63	0.8573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			225.50800	217.312	16.63	0.1427	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,774.48920	1,781.216	18.83	0.6626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			284.78520	277.158	17.14	0.1687	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,464.13910	2,480.633	17.66	0.8047	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			352.23910	345.533	17.66	0.1953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,036.90180	4,055.661	14.19	0.9777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			25.00180	20.561	14.19	0.0223	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,953.36080	1,963.682	18.47	0.7052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			201.49680	193.160	16.40	0.1314	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,751.93120	2,766.894	16.58	0.8598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			220.03120	211.794	16.58	0.1402	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,236.29320	4,255.057	14.81	0.9791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			24.39320	19.957	14.81	0.0209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,596.68520	2,612.258	17.14	0.8313	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			729.28320	710.873	24.63	0.2803	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,402.38320	4,360.473	24.63	0.7197	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,758.80810	2,778.321	17.12	0.8147	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			361.90810	357.921	17.12	0.1853	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,752.27720	2,771.683	17.14	0.8135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			365.37720	361.283	17.14	0.1865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,967.73020	1,968.587	19.15	0.6525	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	13/03/2017	Foreign Exchange Option	16.75	Put			970.83020	948.187	19.15	0.3475	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,765.35270	2,784.981	17.10	0.8158	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			358.45270	354.581	17.10	0.1842	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,936.69350	2,938.210	17.42	0.7929	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			500.59350	479.610	17.42	0.2071	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,930.59350	2,932.040	17.44	0.7918	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			504.49350	483.440	17.44	0.2082	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,942.80980	2,944.391	17.41	0.7939	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			496.70980	475.791	17.41	0.2061	0.00	0	0
Total \$ / R Option												15,077,985.00	30,000	1,828,098
Total \$ / R												483,642,001.30	58,067	2,903,583
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.60120		16.57810			0.0000	17,945,897.20	1,081	1,136
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.88870		16.86440			0.0000	337,774.00	20	124
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.21480		17.19050			0.0000	172,148.00	10	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.53510		17.51190			0.0000	0.00	0	0
Total \$ / R MAXI Future												18,455,819.20	1,111	1,350
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			418,873.69940	421,156.811	25.80	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			63.69940	36.811	25.80	0.0008	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			417,875.13290	420,157.664	25.78	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			65.13290	37.664	25.78	0.0009	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			416,876.59650	419,158.536	25.76	0.9991	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			66.59650	38.536	25.76	0.0009	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			344,217.30420	346,175.661	18.12	0.9817	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,777.30420	1,305.661	18.12	0.0183	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			343,229.80770	345,185.513	18.09	0.9816	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,789.80770	1,315.513	18.09	0.0184	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			342,242.46450	344,195.492	18.06	0.9814	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,802.46450	1,325.492	18.06	0.0186	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			237,724.79420	239,057.279	17.05	0.8564	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			19,674.79420	18,577.279	17.05	0.1436	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			239,242.04240	240,591.066	17.02	0.8590	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			19,192.04240	18,111.066	17.02	0.1410	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			238,482.29780	239,823.217	17.03	0.8577	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			19,432.29780	18,343.217	17.03	0.1423	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			272,942.85680	275,936.417	16.59	0.8586	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			20,752.85680	21,426.417	16.59	0.1414	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			272,209.60930	275,188.254	16.61	0.8574	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			21,019.60930	21,678.254	16.61	0.1426	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			271,478.05850	274,441.555	16.63	0.8562	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			21,288.05850	21,931.555	16.63	0.1438	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI												18,455,819.20	1,111	1,350
£ / R	On	26/02/2016	Foreign Exchange Future			23.61030		23.70000			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			23.62320		23.71330			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			23.65430		23.74400			0.0000	0.00	0	115
£ / R	On	14/03/2016	Foreign Exchange Future			23.68530		23.77490			0.0000	20,250,931.50	855	32,190
£ / R	On	15/04/2016	Foreign Exchange Future			24.49890		24.59100			0.0000	0.00	0	88
£ / R	On	13/06/2016	Foreign Exchange Future			24.10290		24.19290			0.0000	9,641,160.00	400	2,296
£ / R	On	08/09/2016	Foreign Exchange Future			24.52730		24.61960			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			24.58310		24.67610			0.0000	0.00	0	390
£ / R	On	19/12/2016	Foreign Exchange Future			25.06010		25.15770			0.0000	0.00	0	0
Total £ / R Future												29,892,091.50	1,255	35,298
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,709.53450	1,602.105	19.53	0.8810	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			99.53450	81.805	19.53	0.1190	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,779.96640	1,674.474	19.28	0.8848	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			96.66640	81.274	19.28	0.1152	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,761.76060	1,646.733	18.93	0.8591	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			137.76060	112.433	18.93	0.1409	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,598.17720	4,504.459	25.81	0.9885	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			13.27720	9.159	25.81	0.0115	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,588.26530	4,494.510	25.78	0.9884	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			13.36530	9.210	25.78	0.0116	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,578.35400	4,484.561	25.74	0.9883	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			13.45400	9.261	25.74	0.0117	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1,878.56700	1,754.274	18.66	0.8601	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			153.66700	118.974	18.66	0.1399	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			1,105.72450	971.297	19.58	0.6385	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			480.82450	435.997	19.58	0.3615	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			707.18650	585.410	20.40	0.4557	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			882.28650	850.110	20.40	0.5443	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			314.03840	233.806	22.16	0.2202	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			1,839.13840	1,848.506	22.16	0.7798	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			3,063.65250	2,958.554	20.06	0.9669	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			38.75250	23.254	20.06	0.0331	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			1,237.52070	1,089.226	20.38	0.5698	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			846.52070	790.326	20.38	0.4302	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			612.07460	517.257	22.46	0.2702	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,919.17460	2,914.357	22.46	0.7298	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,820.66340	3,715.723	19.54	0.9190	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			127.76340	112.823	19.54	0.0810	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,811.67780	3,706.550	19.53	0.9185	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			128.77780	113.650	19.53	0.0815	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,249.75850	1,113.381	20.24	0.4991	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,356.85850	1,310.481	20.24	0.5009	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,829.65550	3,724.902	19.55	0.9195	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	20.49	Put			126.75550	112.002	19.55	0.0805	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,891.95610	2,776.363	18.51	0.7687	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			542.35610	519.063	18.51	0.2313	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,182.82850	1,091.474	21.10	0.4081	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,413.22850	2,414.174	21.10	0.5919	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,690.74030	3,586.657	18.09	0.8629	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			271.14030	259.357	18.09	0.1371	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,905.88900	2,790.353	18.50	0.7706	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			536.28900	513.053	18.50	0.2294	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,898.91700	2,783.352	18.50	0.7697	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			539.31700	516.052	18.50	0.2303	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,467.47320	2,355.356	18.73	0.6960	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			801.37320	782.256	18.73	0.3040	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,479.76550	2,367.662	18.72	0.6981	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			793.66550	774.562	18.72	0.3019	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,473.61370	2,361.504	18.72	0.6970	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			797.51370	778.404	18.72	0.3030	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,194.01380	3,116.606	18.16	0.7495	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			686.31380	706.506	18.16	0.2505	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,208.00020	3,129.702	18.15	0.7512	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			680.30020	699.602	18.15	0.2488	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,201.00630	3,123.149	18.15	0.7503	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			683.30630	703.049	18.15	0.2497	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												29,892,091.50	1,255	114,226
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14033		0.14014			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14310		0.14292			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14634		0.14615			0.0000	6,731.87	46	920
Total ¥ / R Future												6,731.87	46	12,506
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,020.19200	2,038.175	20.05	0.9849	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.69200	5.675	20.05	0.0151	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,014.53450	4,032.528	24.97	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.03450	0.028	24.97	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,016.06790	3,033.862	24.96	0.9966	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.56790	1.362	24.96	0.0034	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			30.05990	28.463	17.19	0.0439	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,455.61970	1,467.917	17.74	0.8236	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			163.81970	157.517	17.74	0.1764	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,300.92710	3,319.676	19.96	0.9857	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			9.12710	9.276	19.96	0.0143	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,321.85990	2,338.863	17.19	0.9561	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,630.77130	3,650.915	17.87	0.9799	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.67130	16.415	17.87	0.0201	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,689.32920	2,710.169	17.98	0.9250	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			74.22920	75.669	17.98	0.0750	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,851.41400	1,870.398	18.05	0.8121	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			236.31400	235.898	18.05	0.1879	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												6,731.87	46	12,506
€ / R	On	25/01/2016	Foreign Exchange Future			17.84000		17.77620			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.84650		17.78350			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.92180		17.85920			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.94270		17.88140			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.94810		17.88770			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.98780		17.92550			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.01460		17.95200			0.0000	46,621,784.80	2,588	70,626
€ / R	On	22/03/2016	Foreign Exchange Future			18.04870		17.98570			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			18.04970		17.98660			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			18.14070		18.07680			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			18.18500		18.12080			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.07140		18.00820			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.30980		18.24490			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.31100		18.24610			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.38080		18.31540			0.0000	19,299,840.00	1,050	41,779
€ / R	On	19/09/2016	Foreign Exchange Future			18.80410		18.73620			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.22610		19.15750			0.0000	365,295.90	19	5,865
Total € / R Future												66,286,920.70	3,657	125,110
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,166.21830	3,230.000	24.14	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.01830	0.000	24.14	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,156.21840	3,220.000	24.14	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.01840	0.000	24.14	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,146.21840	3,210.000	24.14	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.01840	0.000	24.14	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,926.21950	2,990.000	24.14	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.01950	0.000	24.14	0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,856.21980	2,920.000	24.14	1.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.01980	0.000	24.14	0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,264.01580	2,326.643	41.89	0.9993	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.51580	0.143	41.89	0.0007	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,633.69450	2,696.576	46.34	0.9997	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.19450	0.076	46.34	0.0003	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,463.69300	2,524.920	24.41	0.9919	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			4.49300	3.120	24.41	0.0081	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,811.00740	1,871.834	21.78	0.9746	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			11.80740	10.034	21.78	0.0254	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			282.57150	277.142	21.05	0.3800	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	24/02/2016	Foreign Exchange Option	18.31	Put		711.17150	644.442	21.05	0.6200	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		2,354.56200	2,413.272	22.02	0.9875	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		6.86200	5.172	22.02	0.0125	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		2,368.66370	2,426.578	20.77	0.9814	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		13.16370	8.778	20.77	0.0186	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		4,752.57520	4,815.031	27.47	0.9992	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		17.66740	14.257	26.07	0.0229	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		3,965.66740	3,899.657	26.07	0.9771	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		1,839.84850	1,891.874	18.67	0.9486	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		37.84850	27.274	18.67	0.0514	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		4,902.41910	4,964.912	27.69	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		0.41910	0.312	27.69	0.0006	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,311.02500	1,347.638	18.95	0.8587	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		119.02500	93.038	18.95	0.1413	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		2,032.05490	2,086.421	19.48	0.9592	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		30.05490	21.821	19.48	0.0408	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,200.72050	1,233.781	19.06	0.8288	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		148.72050	119.181	19.06	0.1712	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,983.82630	2,037.661	19.28	0.9568	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		31.82630	23.061	19.28	0.0432	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		3,002.02120	3,062.359	23.49	0.9862	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		10.02120	7.759	23.49	0.0138	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,703.62670	1,751.005	18.55	0.9339	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		51.62670	36.406	18.55	0.0661	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,597.67530	2,656.361	21.83	0.9786	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		15.67530	11.761	21.83	0.0214	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,924.93740	3,986.875	26.29	0.9959	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		2.93740	2.274	26.29	0.0041	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,993.46320	2,047.407	19.32	0.9573	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		31.46320	22.807	19.32	0.0427	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,061.39270	3,121.910	23.74	0.9870	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		9.39270	7.310	23.74	0.0130	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,964.72780	4,026.709	26.35	0.9962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		2.72780	2.109	26.35	0.0038	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,913.04670	2,973.090	23.13	0.9848	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		11.04670	8.490	23.13	0.0152	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,954.77880	4,016.749	26.33	0.9961	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		2.77880	2.149	26.33	0.0039	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,944.83080	4,006.790	26.32	0.9960	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		2.83080	2.190	26.32	0.0040	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,358.81150	3,420.045	24.95	0.9905	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		6.81150	5.445	24.95	0.0095	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.57520	0.431	27.47	0.0008	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		4,104.09760	4,166.212	26.55	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		2.09760	1.612	26.55	0.0030	0.00	0	12,000
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		438.10370	434.399	20.95	0.4189	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		872.40370	805.699	20.95	0.5811	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		448.90930	445.189	20.95	0.4211	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		882.30930	815.489	20.95	0.5789	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		975.23620	907.645	20.74	0.5604	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		552.03620	548.345	20.74	0.4396	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		587.46790	583.780	20.68	0.4404	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,036.66790	968.780	20.68	0.5596	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		551.12810	546.117	20.66	0.4186	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,112.92810	1,044.717	20.66	0.5814	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		702.31320	700.511	20.57	0.4563	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,137.41320	1,070.711	20.57	0.5437	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		709.94490	708.238	20.57	0.4572	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,143.84490	1,077.238	20.57	0.5428	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		51.46330	46.260	18.87	0.0494	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		4,132.47680	4,197.249	20.60	0.9815	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		17.07680	16.449	20.60	0.0185	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		2,475.37580	2,527.016	18.67	0.8996	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		119.97580	106.216	18.67	0.1004	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		3,125.52290	3,185.888	18.87	0.9517	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		50.12290	45.088	18.87	0.0483	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		3,116.18890	3,176.471	18.87	0.9512	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		50.78890	45.671	18.87	0.0488	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		3,106.86330	3,167.060	18.87	0.9506	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		64.40470	56.904	17.83	0.0479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		3,840.99560	3,901.325	17.81	0.9518	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		64.79560	57.225	17.81	0.0482	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		3,860.21620	3,920.685	17.85	0.9523	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		64.01620	56.585	17.85	0.0477	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		3,850.60470	3,911.004	17.83	0.9521	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		321.92590	303.162	18.36	0.1588	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		2,697.23140	2,742.898	18.33	0.7962	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		439.73140	416.798	18.33	0.2038	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		2,631.25070	2,676.144	18.32	0.7875	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		463.75070	440.044	18.32	0.2125	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		466.47310	442.681	18.32	0.2135	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		2,616.70660	2,661.429	18.32	0.7856	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		469.20660	445.329	18.32	0.2144	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		968.69730	972.966	21.70	0.3902	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		2,611.19730	2,546.866	21.70	0.6098	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		3,079.42590	3,129.262	18.36	0.8412	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		748.61940	748.954	22.86	0.3116	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		3,491.11940	3,422.854	22.86	0.6884	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		2,623.97310	2,668.781	18.32	0.7865	0.00	0	0
Total € / R Option											0.00	0	333,670

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												66,286,920.70	3,657	458,780
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.57090		11.63680			0.0000	4,628,360.00	400	14,588
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.72520		11.79060			0.0000	58,626.00	5	2,819
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.90600		11.97200			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.08780		12.15480			0.0000	374,721.80	31	31
Total AU\$ / R Future												5,061,707.80	436	17,938
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			216.00360	223.283	17.68	0.4018	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			72.05680	53.509	20.00	0.1300	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,035.25680	1,082.609	20.00	0.8700	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			18.30590	15.495	17.85	0.0481	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			890.26660	824.274	17.69	0.8635	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			53.46660	53.374	17.69	0.1365	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			448.75910	389.922	17.67	0.6034	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			211.95910	219.022	17.67	0.3966	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			442.80360	384.183	17.68	0.5982	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			3.89760	2.572	22.68	0.0079	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,130.76230	2,063.522	22.63	0.9920	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			3.96230	2.622	22.63	0.0080	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,843.22310	1,775.508	21.07	0.9857	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			6.42310	4.608	21.07	0.0143	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,255.10590	1,186.396	17.85	0.9519	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,150.63410	2,083.423	22.74	0.9923	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			3.83410	2.523	22.74	0.0077	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,140.69760	2,073.472	22.68	0.9921	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			48.53400	47.217	17.67	0.0780	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,757.50840	1,690.680	17.68	0.9244	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			46.90840	45.480	17.68	0.0756	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,748.31480	1,681.542	17.67	0.9232	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			47.71480	46.342	17.67	0.0768	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,739.13400	1,672.417	17.67	0.9220	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,868.73930	1,807.808	17.19	0.8818	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			96.73930	101.808	17.19	0.1182	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,860.06280	1,799.124	17.18	0.8805	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			98.06280	103.124	17.18	0.1195	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,877.42800	1,816.509	17.19	0.8830	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			95.42800	100.509	17.19	0.1170	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			219.60520	224.330	16.73	0.1951	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,710.23100	1,647.919	16.75	0.8079	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			215.43100	220.119	16.75	0.1921	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,702.31040	1,640.017	16.74	0.8064	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			217.51040	222.217	16.74	0.1936	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,694.40520	1,632.130	16.73	0.8049	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R												5,061,707.80	436	19,138
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.69860		11.70590			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.90490		11.91140			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			32.96560	24.340	15.57	0.0788	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			946.71960	931.141	15.56	0.9260	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			30.81960	22.541	15.56	0.0740	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			937.77830	922.027	15.57	0.9236	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			31.87830	23.427	15.57	0.0764	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			928.86560	912.940	15.57	0.9212	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,156.22540	1,143.906	15.97	0.8337	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			114.82540	109.006	15.97	0.1663	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,148.23280	1,135.846	15.97	0.8313	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			116.83280	110.946	15.97	0.1687	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,140.26410	1,127.813	15.97	0.8290	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			118.86410	112.913	15.97	0.1710	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			16.41350		16.38180			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.77390		16.74070			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			1,444.61420	1,463.789	18.99	0.9081	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			62.81420	50.289	18.99	0.0919	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,435.99730	1,454.983	19.00	0.9063	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			64.19730	51.483	19.00	0.0937	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,453.25350	1,472.617	18.98	0.9098	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			61.45350	49.117	18.98	0.0902	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,461.50270	2,485.824	20.12	0.9019	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			110.80270	101.924	20.12	0.0981	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,452.61920	2,476.814	20.11	0.9011	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			111.91920	102.914	20.11	0.0989	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,443.74490	2,467.814	20.09	0.9002	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			113.04490	103.914	20.09	0.0998	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			2.49630		2.49100			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.51320		2.50530			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,991.03580	3,025.036	23.36	0.9356	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			81.03580	62.036	23.36	0.0644	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,897.46110	2,930.628	23.17	0.9302	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			87.46110	67.628	23.17	0.0698	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,085.06730	3,119.883	23.56	0.9406	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			75.06730	56.883	23.56	0.0594	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,243.09620	3,296.572	21.11	0.8529	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			290.09620	264.572	21.11	0.1471	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,162.92640	3,214.169	21.09	0.8450	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			309.92640	282.169	21.09	0.1550	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,083.72500	3,132.646	21.07	0.8368	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			330.72500	300.646	21.07	0.1632	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.41500		2.40670			0.0000	0.00	0	123
DKK / R	On	13/06/2016	Foreign Exchange Future			2.46440		2.45590			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	123
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,626.01850	2,699.638	20.95	0.9397	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			59.01850	49.638	20.95	0.0603	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,535.40390	2,607.796	21.02	0.9316	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			68.40390	57.796	21.02	0.0684	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,722.11680	2,796.144	21.27	0.9441	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			55.11680	46.144	21.27	0.0559	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			175.70630	157.390	21.06	0.0982	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,909.59960	3,977.992	21.05	0.9140	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			150.59960	133.992	21.05	0.0860	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,821.78090	3,889.325	21.06	0.9080	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			162.78090	145.325	21.06	0.0920	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,734.70630	3,801.390	21.06	0.9018	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	123
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.13070		2.12780			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.16650		2.16260			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.20550		2.19910			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.24090		2.23730			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			674.25640	655.452	19.33	0.5424	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	14/03/2016	Foreign Exchange Option	2.12	Put			596.25640	548.452	19.33	0.4576	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			628.21150	608.071	19.42	0.5160	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			650.21150	601.071	19.42	0.4840	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			584.65920	563.334	19.51	0.4899	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			706.65920	656.334	19.51	0.5101	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,285.73740	1,277.993	19.44	0.5950	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			859.73740	812.993	19.44	0.4050	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,233.11740	1,223.626	19.43	0.5798	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			907.11740	858.626	19.43	0.4202	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,182.01180	1,170.810	19.43	0.5645	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			956.01180	905.810	19.43	0.4355	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,818.02770	1,835.621	19.63	0.6288	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,027.02770	980.621	19.63	0.3712	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,765.15860	1,781.097	19.65	0.6175	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,074.15860	1,026.097	19.65	0.3825	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,713.47370	1,727.772	19.67	0.6061	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,122.47370	1,072.772	19.67	0.3939	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,302.82210	2,315.174	19.90	0.6510	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,129.82210	1,106.174	19.90	0.3490	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,244.50780	2,255.623	19.87	0.6418	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,171.50780	1,146.623	19.87	0.3582	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,187.14240	2,197.011	19.84	0.6326	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,214.14240	1,188.011	19.84	0.3674	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.16070		0.16070			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15880		0.16050			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15910		0.16000			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			0.07290		0.07160			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06560		0.06520			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06370		0.06300			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			10.73570		10.75120			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.86610		10.88190			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.01980		11.03490			0.0000	0.00	0	0
Total NZ\$ / R Future												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	14/03/2016	Foreign Exchange Option	9.14	Call			1,613.91020	1,597.474	18.26	0.9926	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			2.71020	1.774	18.26	0.0074	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,603.96420	1,587.515	18.20	0.9925	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			2.76420	1.815	18.20	0.0075	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,594.01940	1,577.557	18.14	0.9923	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			2.81940	1.857	18.14	0.0077	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			18.48530	15.494	17.05	0.0331	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,890.67480	1,871.868	17.02	0.9663	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			18.77480	15.768	17.02	0.0337	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,910.10020	1,891.325	17.08	0.9675	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			18.20020	15.225	17.08	0.0325	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,900.38530	1,881.594	17.05	0.9669	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,645.91700	1,634.133	15.85	0.8955	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			71.01700	74.333	15.85	0.1045	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,637.15760	1,625.326	15.84	0.8941	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			72.25760	75.526	15.84	0.1059	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,628.41670	1,616.533	15.84	0.8927	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			73.51670	76.733	15.84	0.1073	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			1.08510		1.08290			0.0000	0.00	0	6,310
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08830		1.08600			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09230		1.08990			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	6,310
Total QUANTO € / \$												0.00	0	6,310
RAIN	On	13/06/2016	Foreign Exchange Future			28,907.06000		28,842.11000			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			11.60560		11.59520			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.77740		11.76630			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			1,628.27050	1,632.095	20.40	0.9801	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			13.07050	6.495	20.40	0.0199	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,618.67540	1,622.205	20.34	0.9798	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			13.47540	6.605	20.34	0.0202	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,609.09070	1,612.318	20.28	0.9794	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			13.89070	6.718	20.28	0.0206	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,678.27930	1,619.675	17.52	0.9147	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			121.97930	52.275	17.52	0.0853	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,694.89740	1,637.963	17.55	0.9172	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			118.59740	50.563	17.55	0.0828	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,686.57950	1,628.813	17.53	0.9160	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			120.27950	51.413	17.53	0.0840	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.43200		5.43580			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.38680		5.39070			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			948.18020	943.644	22.88	0.9897	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			2.38020	1.644	22.88	0.0103	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			938.25540	933.708	22.76	0.9892	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			2.45540	1.708	22.76	0.0108	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			928.33310	923.774	22.64	0.9888	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			2.53310	1.774	22.64	0.0112	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			674.20380	667.467	18.40	0.8734	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			43.50380	40.667	18.40	0.1266	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			665.60300	658.859	18.37	0.8698	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			44.90300	42.059	18.37	0.1302	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			657.03930	650.289	18.35	0.8661	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			46.33930	43.489	18.35	0.1339	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			1.42470		1.42780			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.34570		1.34050			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												588 267 287.37	34,572	1,285,220
Total Options												15 077 985.00	30,000	2,241,896
Grand Total:												603,345,272.37	64,572	3,527,116