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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/01/2016 Foreign Exchange Future			15.98640		16.18850			0.0000	8,376,873.60	524	0
\$ / R On 01/02/2016 Foreign Exchange Future			15.98930		16.18850			0.0000	0.00	0	0
\$ / R On 08/02/2016 Foreign Exchange Future			16.00460		16.20060			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.01070		16.20680			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			16.01680		16.21300			0.0000	1,489,562.40	93	454
\$ / R On 15/02/2016 Foreign Exchange Future			16.02590		16.22230			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.02900		16.22540			0.0000	1,106,001.00	69	924
\$ / R On 17/02/2016 Foreign Exchange Future			16.03200		16.22850			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.03810		16.23470			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.05630		16.25320			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.05930		16.25630			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.06840		16.26560			0.0000	1,414,019.20	88	306
\$ / R On 02/03/2016 Foreign Exchange Future			16.07450		16.27180			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.08990		16.28750			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.10220		16.30000			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.11150		16.30940			0.0000	427,921,440.00	26,560	969,705
\$ / R On 15/03/2016 Foreign Exchange Future			16.11460		16.31250			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.11770		16.31560			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.13920		16.33750			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.15770		16.35630			0.0000	0.00	0	0
\$ / R On 31/03/2016 Foreign Exchange Future			16.16390		16.36250			0.0000	0.00	0	35

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Future			16.17940		16.37860			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.18260		16.38180			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.18580		16.38500			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.21130		16.41070			0.0000	0.00	0	1,765
\$ / R	On	18/04/2016	Foreign Exchange Future			16.22090		16.42040			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.22730		16.42680			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.24320		16.44290			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.24640		16.44610			0.0000	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Future			16.70340		16.70340			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.29090		16.49130			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.30040		16.50090			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.31310		16.51380			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.34480		16.54610			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.35740		16.55900			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.37640		16.57840			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.38280		16.58480			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.38590		16.58800			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.39860		16.60100			0.0000	83,928,034.80	5,118	92,743
\$ / R	On	24/06/2016	Foreign Exchange Future			16.43340		16.63640			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.44610		16.64930			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.53480		16.73970			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.53790		16.74290			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.58710		16.79270			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.63730		16.84310			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.67410		16.88010			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.68080		16.88690			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.68410		16.89020			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.69750		16.90370			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.70420		16.91040			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.71760		16.92390			0.0000	1,876,266,400.80	112,233	90,240
\$ / R	On	28/09/2016	Foreign Exchange Future			16.74770		16.95410			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.84140		17.04830			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.95320		17.16430			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.00760		17.22100			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.02450		17.23880			0.0000	85,122.50	5	14,303
\$ / R	On	13/03/2017	Foreign Exchange Future			17.26340		17.48040			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.47960		17.69000			0.0000	0.00	0	0
Total \$ / R Future												2,400,587,454.30	144,690	1,182,944
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,928.50000	1,726.400	15.09	1.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.00000	0.000	15.09	0.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,688.50000	1,486.400	15.09	1.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.00000	0.000	15.09	0.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,448.50000	2,246.400	15.09	1.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.00000	0.000	15.09	0.0000	0.00	0	0
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			10.39430	2.903	27.65	0.0199	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			661.89430	853.603	27.65	0.9801	0.00	0	0
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			84.88620	43.095	20.35	0.1553	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			454.28620	608.495	20.35	0.8447	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			134.73550	78.475	20.09	0.2343	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			377.93550	517.775	20.09	0.7657	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			331.72210	214.499	18.49	0.5072	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			134.92210	213.799	18.49	0.4928	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			100.22550	59.748	20.89	0.1731	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			547.22550	702.948	20.89	0.8269	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			94.15810	55.844	20.99	0.1633	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			571.15810	729.044	20.99	0.8367	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,613.00000	4,416.800	24.39	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	0.000	24.39	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			828.41280	649.324	17.31	0.8800	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			15.41280	32.524	17.31	0.1200	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			92.31540	56.911	20.61	0.1558	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			650.01540	811.011	20.61	0.8442	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			135.43440	87.299	20.04	0.2184	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			520.03440	668.299	20.04	0.7816	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			135.97880	88.918	20.17	0.2160	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			547.47880	696.918	20.17	0.7840	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,336.55120	1,144.082	18.91	0.9485	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			11.85120	15.982	18.91	0.0515	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,305.65200	2,109.448	22.92	0.9952	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.95200	1.348	22.92	0.0048	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,937.35660	1,741.958	21.74	0.9870	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.65660	3.858	21.74	0.0130	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,753.63990	2,556.894	22.44	0.9980	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.43990	0.594	22.44	0.0020	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,424.50650	1,233.429	17.99	0.9489	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			11.30650	17.130	17.99	0.0511	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			702.80950	554.054	17.52	0.7174	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			89.60950	137.754	17.52	0.2826	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,453.22260	4,256.326	30.35	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02260	0.026	30.35	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,612.93430	1,419.699	18.19	0.9677	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			6.63430	10.399	18.19	0.0323	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,347.23530	2,150.049	19.61	0.9945	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.63530	1.649	19.61	0.0055	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,672.06140	1,477.028	17.34	0.9727	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			6.46140	8.628	17.34	0.0273	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			7.20280	9.858	17.15	0.0301	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,659.14010	1,464.691	17.14	0.9690	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			7.34010	10.191	17.14	0.0310	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			850.35440	691.715	17.29	0.7661	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			78.55440	117.215	17.29	0.2339	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	02/03/2016	Foreign Exchange Option	14.60	Call			1,678.86840	1,484.035	17.15	0.9707	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			7.06840	9.535	17.15	0.0293	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,669.00280	1,474.358	17.15	0.9699	0.00	0	10,000
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,646.49890	1,453.330	16.63	0.9619	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			8.99890	13.430	16.63	0.0381	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,770.48640	3,572.680	24.77	0.9988	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.48640	0.480	24.77	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,741.15510	5,938.685	26.67	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,443.95180	1,617.407	22.25	0.8705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	26.67	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,690.60000	133,888.500	26.67	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			5.96060	3.569	26.18	0.0075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,926.56060	4,122.069	26.18	0.9925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.55510	0.185	26.67	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			897.77160	1,049.278	20.70	0.7588	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.08590	0.023	26.67	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,840.68590	7,038.523	26.67	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			133.59920	102.447	21.67	0.1634	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,234.19920	1,400.947	21.67	0.8366	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			103.35180	78.907	22.25	0.1295	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			710.19450	849.420	20.06	0.6972	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			54.12910	40.559	23.43	0.0712	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,984.72910	2,169.059	23.43	0.9288	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			230.23840	179.488	20.46	0.2646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			820.83840	967.988	20.46	0.7354	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			207.17160	160.778	20.70	0.2412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			508.76830	629.347	19.28	0.6077	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			171.04810	131.867	21.12	0.2037	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,041.64810	1,200.367	21.12	0.7963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			332.10770	261.411	19.54	0.3605	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			572.70770	699.911	19.54	0.6395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			269.59450	210.920	20.06	0.3028	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			367.28160	467.053	18.62	0.5204	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			242.69580	189.406	20.33	0.2768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			783.29580	927.906	20.33	0.7232	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			411.88560	326.826	18.99	0.4294	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			442.48560	555.326	18.99	0.5706	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			368.16830	290.847	19.28	0.3923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			274.57020	356.232	18.21	0.4441	107,225.86	301	502
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			349.71320	275.757	19.41	0.3762	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			540.31320	664.257	19.41	0.6238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			502.03140	398.744	18.49	0.4983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			342.63140	437.244	18.49	0.5017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			476.68160	378.553	18.62	0.4796	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			215.42280	285.483	18.00	0.3857	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			442.82230	351.826	18.80	0.4541	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	16.27	Put		403.42230	510.326	18.80	0.5459	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		589.75130	472.735	18.20	0.5598	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		270.35130	351.235	18.20	0.4402	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		583.97020	467.732	18.21	0.5559	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		136.30510	187.846	17.64	0.2905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		523.01410	415.579	18.38	0.5134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		323.61410	414.079	18.38	0.4866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		726.89940	592.976	17.88	0.6453	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		187.49940	251.476	17.88	0.3547	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		674.82280	546.983	18.00	0.6143	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		125.81730	174.560	17.58	0.2759	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		643.55010	519.558	18.07	0.5948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		234.15010	308.058	18.07	0.4052	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		853.02850	705.964	17.62	0.7132	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		133.62850	184.464	17.62	0.2868	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		845.70510	699.346	17.64	0.7095	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		100.20080	141.261	17.42	0.2370	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		740.30610	604.883	17.85	0.6530	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		180.90610	243.383	17.85	0.3470	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		882.68480	732.839	17.56	0.7278	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		123.28480	171.338	17.56	0.2722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		875.21730	726.060	17.58	0.7241	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		56.88580	83.618	17.16	0.1594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		867.78570	719.322	17.59	0.7205	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		128.38570	177.822	17.59	0.2795	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		1,106.61440	938.503	17.19	0.8210	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		67.21440	97.003	17.19	0.1790	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		959.60080	802.761	17.42	0.7630	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		36.84260	56.936	17.08	0.1173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		897.72770	746.512	17.53	0.7349	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		118.32770	165.012	17.53	0.2651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		1,200.95430	1,028.123	17.14	0.8512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		51.55430	76.623	17.14	0.1488	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		1,166.28580	995.118	17.16	0.8406	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		33.05260	51.749	17.06	0.1085	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		1,123.52950	954.527	17.18	0.8267	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		64.12950	93.027	17.18	0.1733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		1,334.30660	1,155.795	17.07	0.8871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		34.90660	54.295	17.07	0.1129	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		1,316.24260	1,138.436	17.08	0.8827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		16.31270	27.930	16.95	0.0651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		1,307.24130	1,129.795	17.08	0.8805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		37.84130	58.295	17.08	0.1195	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,435.05140	1,252.932	17.02	0.9095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		25.65140	41.432	17.02	0.0905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		1,352.45260	1,173.249	17.06	0.8915	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	14.50	Put			9.65890	13.484	16.84	0.0350	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,343.36960	1,164.510	17.07	0.8893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			33.96960	53.010	17.07	0.1107	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,623.30470	1,435.820	16.93	0.9420	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			13.90470	24.321	16.93	0.0580	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,575.71270	1,389.430	16.95	0.9349	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			7.09830	9.236	17.84	0.0238	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,528.45160	1,343.462	16.98	0.9271	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			19.05160	31.962	16.98	0.0729	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,848.68590	1,654.347	16.96	0.9667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			9.28590	12.847	16.96	0.0333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,819.05890	1,624.984	16.84	0.9650	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			5.82820	7.225	18.51	0.0186	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,730.28730	1,539.213	16.88	0.9557	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			10.88730	17.713	16.88	0.0443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,106.06990	1,910.050	18.05	0.9780	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			6.66990	8.550	18.05	0.0220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,056.49830	1,860.736	17.84	0.9762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			4.81290	5.679	19.18	0.0145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,006.95930	1,811.483	17.63	0.9742	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			7.55930	9.983	17.63	0.0258	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,314.56780	2,117.712	18.93	0.9841	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			5.16780	6.212	18.93	0.0159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,215.22820	2,018.725	18.51	0.9814	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			3.36870	3.603	20.47	0.0091	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,115.98780	1,919.919	18.09	0.9783	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			6.58780	8.419	18.09	0.0217	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,553.30430	2,355.853	19.93	0.9890	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			3.90430	4.353	19.93	0.0110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,374.21290	2,177.179	19.18	0.9855	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			2.24410	2.131	22.02	0.0053	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,364.27010	2,167.264	19.14	0.9853	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			4.87010	5.764	19.14	0.0147	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,762.48040	2,564.712	20.81	0.9919	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			3.08040	3.212	20.81	0.0081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,682.76870	2,485.103	20.47	0.9909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.44370	1.388	23.31	0.0034	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,563.25980	2,365.790	19.97	0.9891	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			3.85980	4.290	19.97	0.0109	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,111.50450	2,913.460	22.27	0.9952	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			2.10450	1.960	22.27	0.0048	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,051.64410	2,853.631	22.02	0.9947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.58540	0.579	24.24	0.0015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,812.31440	2,614.490	21.02	0.9925	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			2.91440	2.990	21.02	0.0075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,510.43490	3,312.534	23.73	0.9975	0.00	0	20,000

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	12.80	Put			1.03490	1.034	23.73	0.0025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,360.84370	3,162.888	23.31	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.18120	0.176	25.23	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,211.29250	3,013.206	22.69	0.9958	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			1.89250	1.706	22.69	0.0042	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,049.69510	3,851.789	24.83	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.29510	0.289	24.83	0.0007	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,759.98540	3,562.079	24.24	0.9985	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.15620	0.152	25.35	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,570.30420	3,372.401	23.85	0.9978	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.90420	0.901	23.85	0.0022	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,259.57680	4,061.672	25.25	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.17680	0.172	25.25	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,249.58120	4,051.676	25.23	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.10180	0.098	25.70	0.0003	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,199.60500	4,001.700	25.13	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.20500	0.200	25.13	0.0005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,359.53780	4,161.634	25.46	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.13780	0.134	25.46	0.0004	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,309.55620	4,111.652	25.35	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.12470	0.121	25.54	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,269.57250	4,071.668	25.27	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.17250	0.168	25.27	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,509.49430	4,311.591	25.76	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.09430	0.091	25.76	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,479.50180	4,281.598	25.70	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00810	0.009	26.88	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,759.44930	4,561.547	26.27	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.04930	0.047	26.27	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,709.45620	4,511.554	26.17	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.05620	0.054	26.17	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,399.52470	4,201.621	25.54	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,259.40810	5,061.509	26.88	1.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			720.77310	588.234	17.95	0.6373	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			198.27310	263.634	17.95	0.3627	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,978.39270	2,780.414	21.58	0.9935	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.79270	2.714	21.58	0.0065	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,699.33500	1,510.186	17.01	0.9471	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			13.73500	22.486	17.01	0.0529	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,673.55920	2,475.630	20.07	0.9857	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.05920	6.430	20.07	0.0143	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,413.26050	1,234.877	17.21	0.8788	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			45.76050	65.677	17.21	0.1212	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			698.05530	578.851	18.23	0.5806	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			301.75530	381.151	18.23	0.4194	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,556.57140	4,357.956	24.26	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.27140	0.256	24.26	0.0006	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,862.36130	2,663.920	20.30	0.9869	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			6.06130	6.220	20.30	0.0131	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,200.16460	1,033.934	17.27	0.8053	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			93.86460	126.234	17.27	0.1947	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			368.79170	302.051	19.92	0.3526	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			736.29170	868.151	19.92	0.6474	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			791.45260	666.307	18.13	0.6131	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			282.85260	356.907	18.13	0.3869	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			374.97630	309.861	20.00	0.3485	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			786.37630	920.461	20.00	0.6515	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			698.95930	585.357	18.42	0.5600	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			357.15930	442.757	18.42	0.4400	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			606.23150	505.299	18.75	0.5029	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			451.23150	549.499	18.75	0.4971	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			834.89070	712.105	18.24	0.6106	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			314.19070	390.805	18.24	0.3894	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,470.24480	2,273.484	18.53	0.9613	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			19.84480	22.584	18.53	0.0387	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,165.12090	1,011.150	17.42	0.7459	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			164.72090	210.250	17.42	0.2541	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			351.77190	296.565	20.57	0.3107	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,021.37190	1,165.665	20.57	0.6893	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			476.97590	404.245	19.78	0.3952	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			760.17590	886.945	19.78	0.6048	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			466.15000	397.339	19.93	0.3806	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			833.25000	964.139	19.93	0.6194	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,033.07300	898.021	17.81	0.6787	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			246.97300	311.621	17.81	0.3213	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			677.09350	579.280	18.86	0.5069	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			520.99350	622.880	18.86	0.4931	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			512.42240	438.037	19.70	0.4090	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			756.32240	881.637	19.70	0.5910	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,647.71510	4,447.949	23.85	0.9974	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.61510	1.549	23.85	0.0026	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,958.78650	2,759.994	19.33	0.9772	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			12.68650	13.594	19.33	0.0228	0.00	0	150
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			15.28760	33.023	0.92	0.5182	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			11.88760	29.623	0.92	0.4818	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,253.14070	2,059.698	17.48	0.9295	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			41.84070	48.798	17.48	0.0705	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,205.87780	1,058.995	17.54	0.7177	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			224.57780	278.095	17.54	0.2823	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			923.63100	807.169	18.37	0.5990	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			402.73100	486.769	18.37	0.4010	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			521.87980	454.458	20.12	0.3846	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	17/05/2016	Foreign Exchange Option	16.95	Put			958.07980	1,091.358	20.12	0.6154	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			654.95190	575.541	19.66	0.4462	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			808.85190	930.741	19.66	0.5538	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,749.93940	4,548.234	22.69	0.9951	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.83940	3.434	22.69	0.0049	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,063.47400	2,863.725	18.04	0.9718	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			17.37400	18.925	18.04	0.0282	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			911.08220	802.024	18.65	0.5704	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			494.98220	587.224	18.65	0.4296	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,844.30610	1,666.940	17.08	0.8521	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			105.30610	129.540	17.08	0.1479	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,383.94030	4,181.399	20.79	0.9927	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.54030	4.999	20.79	0.0073	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,374.16730	1,226.595	17.58	0.7289	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			245.76730	300.195	17.58	0.2711	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,070.95370	1,886.687	17.12	0.8799	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			86.15370	103.887	17.12	0.1201	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,162.56800	1,034.893	18.02	0.6559	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			357.76800	432.093	18.02	0.3441	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,311.33680	3,110.777	17.77	0.9780	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			13.33680	14.877	17.77	0.0220	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,301.44310	3,101.037	17.76	0.9776	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			13.44310	15.137	17.76	0.0224	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,291.66630	3,091.301	17.76	0.9773	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			13.66630	15.401	17.76	0.0227	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,324.53660	3,123.765	17.61	0.9777	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			13.53660	15.165	17.61	0.0223	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,314.64520	3,114.032	17.61	0.9774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			13.64520	15.432	17.61	0.0226	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,119.85860	2,920.300	17.53	0.9694	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			18.85860	21.700	17.53	0.0306	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,090.77410	2,891.406	17.52	0.9680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			19.77410	22.806	17.52	0.0320	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,413.61180	3,211.534	17.65	0.9807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			12.61180	12.934	17.65	0.0193	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,179.60460	1,993.444	17.13	0.8904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			78.60460	94.844	17.13	0.1096	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,871.82540	1,697.875	17.12	0.8418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			120.82540	149.275	17.12	0.1582	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,304.87190	3,104.304	17.60	0.9770	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			13.87190	15.704	17.60	0.0230	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,746.40580	1,580.757	17.23	0.8159	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			145.40580	182.157	17.23	0.1841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,057.27460	941.006	18.37	0.6085	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			456.27460	542.407	18.37	0.3915	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,407.59970	2,216.448	17.23	0.9174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			56.59970	67.848	17.23	0.0826	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,003.26150	892.029	18.54	0.5867	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			502.26150	593.429	18.54	0.4133	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			966.87910	859.138	18.65	0.5715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			535.87910	630.538	18.65	0.4285	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,803.67290	1,634.840	17.18	0.8282	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			132.67290	166.240	17.18	0.1718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			810.65530	719.396	19.21	0.5024	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			709.65530	820.796	19.21	0.4976	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			797.66190	707.964	19.26	0.4964	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			726.66190	839.364	19.26	0.5036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,029.96810	916.220	18.45	0.5976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			478.96810	567.620	18.45	0.4024	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			755.97690	671.171	19.44	0.4766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			784.97690	902.571	19.44	0.5234	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			748.00010	664.046	19.48	0.4727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			797.00010	915.446	19.48	0.5273	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			936.61380	831.839	18.75	0.5586	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			565.61380	663.239	18.75	0.4414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			648.21280	575.188	19.96	0.4223	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			967.21280	1,096.588	19.96	0.5777	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			644.78790	572.145	19.98	0.4205	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			973.78790	1,103.545	19.98	0.5795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			789.10870	700.446	19.30	0.4924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			738.10870	851.846	19.30	0.5076	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			601.91330	534.119	20.21	0.3979	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,060.91330	1,195.519	20.21	0.6021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			412.45420	367.448	21.57	0.2902	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,601.45420	1,758.848	21.57	0.7098	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			687.14150	609.793	19.77	0.4423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			896.14150	1,021.193	19.77	0.5577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			358.82810	319.955	22.08	0.2570	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,827.82810	1,991.355	22.08	0.7430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			341.68050	303.688	22.23	0.2457	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,910.68050	2,075.088	22.23	0.7543	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			637.99350	566.113	20.02	0.4170	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			986.99350	1,117.513	20.02	0.5830	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,611.78800	3,408.557	17.99	0.9850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			10.78800	9.957	17.99	0.0150	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			274.30300	243.490	22.87	0.2026	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,273.30300	2,444.890	22.87	0.7974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			371.43100	331.296	21.96	0.2650	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,770.43100	1,932.696	21.96	0.7350	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,446.65270	4,243.707	20.58	0.9927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.65270	5.107	20.58	0.0073	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,701.06040	3,497.861	18.27	0.9861	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	12.91	Put			10.06040	9.261	18.27	0.0139	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,660.97050	1,502.188	17.40	0.7822	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			194.57050	238.788	17.40	0.2178	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			801.00120	714.679	19.45	0.4842	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			804.60120	921.279	19.45	0.5158	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			825.54990	738.294	19.40	0.4913	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			796.24990	912.194	19.40	0.5087	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			670.06280	599.303	20.13	0.4171	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,060.76280	1,193.203	20.13	0.5829	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,854.10380	4,650.395	21.01	0.9942	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.80380	4.295	21.01	0.0058	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,169.99140	2,968.973	16.99	0.9686	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			20.69140	22.873	16.99	0.0314	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			951.53480	859.814	19.29	0.5153	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			811.83480	925.014	19.29	0.4847	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			478.03260	435.096	21.98	0.2936	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,928.33260	2,090.296	21.98	0.7064	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,263.34750	3,060.890	15.93	0.9693	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			20.44750	22.989	15.93	0.0307	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			755.88930	683.853	20.18	0.4296	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,142.98930	1,275.953	20.18	0.5704	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			657.11620	595.260	20.71	0.3834	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,364.21620	1,507.360	20.71	0.6166	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,949.02390	4,743.317	20.07	0.9932	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.12390	5.417	20.07	0.0068	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,612.93880	1,467.592	17.68	0.7188	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			340.23880	400.492	17.68	0.2812	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,104.35970	3,897.248	17.00	0.9865	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			11.65970	10.148	17.00	0.0135	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			699.36270	638.676	20.98	0.3785	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,556.26270	1,701.376	20.98	0.6215	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			640.71450	585.805	21.35	0.3516	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,727.61450	1,878.505	21.35	0.6484	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,051.30400	4,844.432	19.52	0.9917	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.20400	7.132	19.52	0.0083	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,361.88440	3,160.812	15.16	0.9696	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			18.78440	23.512	15.16	0.0304	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			726.44250	664.527	20.95	0.3826	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,586.34250	1,730.427	20.95	0.6174	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			710.45410	650.098	21.05	0.3756	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,630.35410	1,775.998	21.05	0.6244	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,399.08600	3,197.953	14.94	0.9696	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			18.98600	23.853	14.94	0.0304	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,209.06130	3,010.470	15.24	0.9569	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			28.96130	36.370	15.24	0.0431	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			866.61110	791.302	20.27	0.4400	0.00	0	48,990

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,279.71110	1,410.502	20.27	0.5600	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,141.21650	2,941.256	15.16	0.9527	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			34.31650	40.456	15.16	0.0473	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,409.44830	3,206.229	14.68	0.9712	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			19.24830	22.129	14.68	0.0288	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			721.71560	660.790	21.04	0.3782	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,631.51560	1,776.690	21.04	0.6218	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			533.77190	488.411	22.34	0.2891	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,340.07190	2,500.910	22.34	0.7109	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,159.85760	1,995.057	17.08	0.8123	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			206.15760	247.557	17.08	0.1877	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,618.36160	3,409.491	14.45	0.9792	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			17.96160	15.291	14.45	0.0208	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,638.21550	3,429.366	14.51	0.9794	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			17.81550	15.166	14.51	0.0206	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,628.28800	3,419.429	14.48	0.9793	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			17.88800	15.229	14.48	0.0207	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,631.87170	3,422.928	14.37	0.9792	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			17.97170	15.328	14.37	0.0208	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,540.91410	2,358.937	16.28	0.8764	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			117.01410	141.337	16.28	0.1236	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,288.55500	1,180.920	18.79	0.5866	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			724.65500	823.320	18.79	0.4134	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,069.73440	979.155	19.58	0.5097	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,005.83440	1,121.555	19.58	0.4903	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			843.41750	772.557	20.53	0.4223	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,419.51750	1,554.957	20.53	0.5777	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			784.02090	719.077	20.84	0.3979	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,560.12090	1,701.477	20.84	0.6021	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,651.73050	3,442.808	14.44	0.9795	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			17.83050	15.208	14.44	0.0205	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,641.80090	3,432.868	14.40	0.9794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			17.90090	15.268	14.40	0.0206	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			414.65070	381.446	23.40	0.2292	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,040.75070	3,213.846	23.40	0.7708	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,701.38290	3,492.513	14.60	0.9800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			17.48290	14.913	14.60	0.0200	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			676.32840	622.699	21.65	0.3453	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,972.22840	2,124.999	21.65	0.6547	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			641.12270	590.777	21.89	0.3298	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,097.02270	2,253.077	21.89	0.6702	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,164.12260	4,957.077	19.11	0.9899	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			10.02260	9.377	19.11	0.0101	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,473.66300	3,268.424	14.13	0.9730	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			19.56300	20.724	14.13	0.0270	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			638.60430	589.346	22.31	0.3121	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,440.30430	2,597.946	22.31	0.6879	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,259.37220	5,052.587	18.78	0.9887	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.07220	11.187	18.78	0.0113	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,568.77910	3,364.703	13.94	0.9713	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		20.47910	23.303	13.94	0.0287	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		654.85140	604.234	22.21	0.3189	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,376.55140	2,532.834	22.21	0.6811	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,685.65820	3,479.078	13.73	0.9699	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		21.35820	25.878	13.73	0.0301	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		633.69470	587.227	22.81	0.2934	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,869.39470	3,034.027	22.81	0.7066	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,376.34560	5,165.273	18.20	0.9882	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		12.04560	12.073	18.20	0.0118	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,580.21830	4,366.895	15.89	0.9802	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		19.21830	19.295	15.89	0.0198	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,600.14190	4,386.725	15.94	0.9804	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		19.14190	19.125	15.94	0.0196	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,590.18010	4,376.809	15.92	0.9803	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		19.18010	19.209	15.92	0.0197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,909.37510	3,691.570	13.08	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		20.57510	17.070	13.08	0.0211	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2,516.93910	2,352.110	16.98	0.8102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		258.13910	307.610	16.98	0.1898	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,959.20670	3,741.436	13.23	0.9793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		20.13700	16.722	13.48	0.0201	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,969.17310	3,751.409	13.27	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		20.37310	16.909	13.27	0.0206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,619.06670	3,802.899	24.05	0.7460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		512.07650	486.031	24.98	0.2321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,073.27650	4,261.531	24.98	0.7679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		5,453.30910	5,237.369	17.93	0.9878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		14.50910	12.869	17.93	0.0122	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		4,038.93700	3,821.222	13.48	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,317.63160	3,490.038	23.45	0.7277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		587.70260	548.284	23.64	0.2648	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,428.90260	3,603.784	23.64	0.7352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		496.05850	471.563	25.35	0.2244	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,257.25850	4,447.063	25.35	0.7756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		557.86670	527.399	24.05	0.2540	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,106.12070	3,275.317	23.13	0.7122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		636.94770	592.512	23.19	0.2846	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,148.14770	3,318.012	23.19	0.7154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		503.91700	478.658	25.17	0.2282	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,165.11700	4,354.158	25.17	0.7718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		606.43160	564.538	23.45	0.2723	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,533.68180	2,692.398	22.22	0.6623	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	19.15	Call			742.44380	689.306	22.42	0.3262	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,653.64380	2,814.806	22.42	0.6738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			576.58330	540.482	23.79	0.2608	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,497.78330	3,675.982	23.79	0.7392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			644.92070	599.817	23.13	0.2878	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,108.04770	2,257.214	21.51	0.6159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			795.54570	738.092	22.08	0.3465	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,446.74570	2,603.592	22.08	0.6535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			627.57200	583.916	23.27	0.2809	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,198.77200	3,369.416	23.27	0.7191	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			772.48180	716.898	22.22	0.3377	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			945.99750	1,050.483	19.10	0.4207	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,463.89650	1,356.382	19.21	0.5703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			985.09650	1,091.882	19.21	0.4297	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			723.27770	671.708	22.55	0.3188	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,734.47770	2,897.208	22.55	0.6812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			896.84770	831.714	21.51	0.3841	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			792.03500	886.703	18.66	0.3820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,596.78910	1,479.565	18.77	0.6085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			827.98910	925.065	18.77	0.3915	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			776.60720	720.688	22.20	0.3393	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,517.80720	2,676.188	22.20	0.6607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,494.79750	1,384.983	19.10	0.5793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			525.13310	592.370	17.80	0.2986	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,842.44340	1,707.066	18.06	0.6734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			603.64340	682.566	18.06	0.3266	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,172.77750	1,084.764	20.24	0.4793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,443.97750	1,570.264	20.24	0.5207	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,630.83500	1,511.203	18.66	0.6180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			264.05990	314.464	17.02	0.1926	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,366.50150	2,201.305	17.27	0.7814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			327.70150	376.805	17.27	0.2186	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,568.23310	1,453.049	18.86	0.6005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			859.43310	958.549	18.86	0.3995	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,963.93310	1,816.870	17.80	0.7014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			21.09000	25.414	13.44	0.0292	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,566.84300	2,398.810	16.81	0.8200	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			238.04300	284.310	16.81	0.1800	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,732.47900	1,605.865	18.36	0.6455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			693.67900	781.365	18.36	0.3545	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,502.85990	2,338.964	17.02	0.8074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			20.40670	16.936	13.23	0.0207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,949.24040	3,731.463	13.20	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			20.44040	16.963	13.20	0.0208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,226.01340	2,066.691	17.45	0.7554	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			387.21340	442.191	17.45	0.2446	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,759.89000	3,549.914	13.44	0.9708	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,524.17300	2,376.112	17.32	0.7670	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			403.77300	472.712	17.32	0.2330	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,765.60010	1,653.614	19.27	0.5987	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,035.20010	1,140.214	19.27	0.4013	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			639.63110	612.484	25.35	0.2515	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,579.23110	4,769.084	25.35	0.7485	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,536.49550	2,387.726	17.27	0.7696	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			396.09550	464.326	17.27	0.2304	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,530.32690	2,381.909	17.30	0.7683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			399.92690	468.509	17.30	0.2317	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,712.59100	2,578.218	17.88	0.7484	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			542.59100	618.618	17.88	0.2516	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,706.82960	2,572.693	17.90	0.7473	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			546.82960	623.093	17.90	0.2527	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,718.37590	2,583.752	17.86	0.7496	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			538.37590	614.152	17.86	0.2504	0.00	0	0
Total \$ / R Option												107,225.86	301	1,936,009
Total \$ / R												2,400,694,680.16	144,991	3,118,953
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.11150		16.30940			0.0000	161,115.00	10	1,119
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.39860		16.60100			0.0000	81,993.00	5	154
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.71760		16.92390			0.0000	0.00	0	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.02450		17.23880			0.0000	0.00	0	0
Total \$ / R MAXI Future												243,108.00	15	1,363
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			391,980.24540	372,189.556	24.56	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			40.24540	39.556	24.56	0.0010	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			390,981.20880	371,190.517	24.54	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			41.20880	40.517	24.54	0.0010	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			389,982.19210	370,191.499	24.52	0.9989	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			42.19210	41.499	24.52	0.0011	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			317,813.79910	297,814.689	17.54	0.9721	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,713.79910	1,954.689	17.54	0.0279	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			316,841.51850	296,847.982	17.54	0.9716	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,741.51850	1,987.982	17.54	0.0284	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			315,869.56820	295,881.695	17.53	0.9712	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,769.56820	2,021.695	17.53	0.0288	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			213,851.98380	197,664.348	17.17	0.8030	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			22,461.98380	26,904.348	17.17	0.1970	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			215,340.21810	199,062.769	17.14	0.8061	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			21,950.21810	26,302.769	17.14	0.1939	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			214,595.15190	198,362.334	17.15	0.8046	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			22,205.15190	26,602.334	17.15	0.1954	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			248,682.48860	232,978.665	16.64	0.8130	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			23,802.48860	29,528.665	16.64	0.1870	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			247,978.62830	232,312.764	16.66	0.8116	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			24,098.62830	29,862.764	16.66	0.1884	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			247,276.53560	231,649.015	16.68	0.8102	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			24,396.53560	30,199.015	16.68	0.1898	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												243,108.00	15	1,363
£ / R	On 26/02/2016	Foreign Exchange Future				22.89610		23.31830			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future				22.90910		23.33170			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future				22.94040		23.36370			0.0000	0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future				22.97170		23.39550			0.0000	13,208,727.50	575	32,194
£ / R	On 15/04/2016	Foreign Exchange Future				23.11630		23.54300			0.0000	0.00	0	88
£ / R	On 13/06/2016	Foreign Exchange Future				23.38900		23.82090			0.0000	935,560.00	40	2,656
£ / R	On 08/09/2016	Foreign Exchange Future				23.80310		24.24170			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				23.85750		24.29630			0.0000	119,287.50	5	890
£ / R	On 19/12/2016	Foreign Exchange Future				24.31450		24.76760			0.0000	0.00	0	0
Total £ / R Future												14,263,575.00	620	36,162
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Call			1,312.87210	962.648	18.08	0.7706	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Put			84.57210	156.548	18.08	0.2294	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Call			1,389.96340	1,029.938	17.76	0.7829	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Put			88.26340	150.838	17.76	0.2171	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Call			1,369.54190	1,033.405	18.08	0.7433	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Put			125.84190	213.005	18.08	0.2567	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Call			4,213.43490	3,789.833	23.19	0.9878	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Put			7.93490	8.133	23.19	0.0122	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Call			4,203.49080	3,779.888	23.15	0.9877	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Put			7.99080	8.188	23.15	0.0123	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Call			4,193.54700	3,769.944	23.11	0.9876	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Put			8.04700	8.244	23.11	0.0124	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Call			1,484.35610	1,148.231	18.19	0.7496	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Put			138.85610	226.531	18.19	0.2504	0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Call			747.17240	541.844	19.41	0.4684	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Put			501.67240	720.144	19.41	0.5316	0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Call			420.41400	297.805	20.62	0.2947	0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Put			974.91400	1,276.105	20.62	0.7053	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		25.30	Call			148.28860	99.568	22.34	0.1168	0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option		25.30	Put			2,052.78860	2,427.868	22.34	0.8832	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Call			2,671.12170	2,251.062	17.76	0.9518	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Put			25.62170	29.362	17.76	0.0482	0.00	0	21,300
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			588.46700	460.919	20.80	0.3329	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			1,245.46700	1,544.619	20.80	0.6671	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			419.89860	349.389	22.80	0.2040	115,298.40	330	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			3,098.99860	3,460.389	22.80	0.7960	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	20.50	Call			3,439.37950	3,037.499	18.52	0.8893	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			118.47950	148.499	18.52	0.1107	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,430.18120	3,028.568	18.51	0.8886	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			119.28120	149.568	18.51	0.1114	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			945.36220	793.994	20.59	0.4047	132,597.03	167	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,424.46220	1,704.994	20.59	0.5953	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,448.58260	3,046.437	18.53	0.8900	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			117.68260	147.437	18.53	0.1100	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,521.25170	2,218.663	18.29	0.7044	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			549.55170	685.563	18.29	0.2956	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			946.01440	834.729	21.50	0.3420	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,554.31440	2,881.629	21.50	0.6580	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,324.25060	2,958.930	17.83	0.8161	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			282.55060	355.830	17.83	0.1839	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,534.86090	2,231.163	18.28	0.7067	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			543.16090	678.063	18.28	0.2933	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,528.05330	2,224.907	18.28	0.7056	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			546.35330	681.807	18.28	0.2944	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,114.02350	1,865.421	18.74	0.6240	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			827.72350	1,017.921	18.74	0.3760	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,125.86000	1,875.403	18.72	0.6263	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			819.56000	1,007.903	18.72	0.3737	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,119.93220	1,870.406	18.73	0.6252	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			823.63220	1,012.906	18.73	0.3748	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,852.20920	2,559.746	18.03	0.6921	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			734.60920	895.246	18.03	0.3079	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,865.02880	2,571.464	18.01	0.6940	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			727.42880	886.964	18.01	0.3060	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,858.61740	2,565.600	18.02	0.6931	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			731.01740	891.100	18.02	0.3069	0.00	0	0
Total £ / R Option												247,895.43	497	78,928
Total £ / R												14,511,470.43	1,117	115,090
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13265		0.13728			0.0000	107,578.34	811	5,897
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13537		0.14007			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13851		0.14326			0.0000	0.00	0	947
Total ¥ / R Future												107,578.34	811	11,432
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,734.07890	1,276.020	16.16	0.9636	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.87890	11.120	16.16	0.0364	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,728.21720	3,264.923	21.76	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.01720	0.023	21.76	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,729.47070	2,267.053	21.76	0.9936	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.27070	2.153	21.76	0.0064	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			31.86470	73.065	16.54	0.1067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,194.23530	866.181	17.24	0.6692	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			186.93530	328.681	17.24	0.3308	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,016.44440	2,548.330	17.02	0.9798	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			9.14440	10.830	17.02	0.0202	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,039.16470	1,610.565	16.54	0.8933	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,342.36230	2,881.221	16.90	0.9617	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.26230	30.221	16.90	0.0383	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,406.96950	1,983.320	17.03	0.8687	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			80.86950	132.320	17.03	0.1313	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,590.99960	1,250.764	17.50	0.6994	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			264.89960	399.764	17.50	0.3006	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												107,578.34	811	11,432
€ / R	On	29/01/2016	Foreign Exchange Future			17.32820		17.67740			0.0000	3,465,640.00	200	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.38920		17.73300			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.40690		17.75090			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.41410		17.75810			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.45420		17.79940			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.48120		17.82690			0.0000	27,672,739.60	1,583	72,945
€ / R	On	22/03/2016	Foreign Exchange Future			17.39240		17.73590			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.51980		17.86630			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.60600		17.95430			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.64970		17.99870			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.66160		18.01090			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.76560		18.11720			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.76670		18.11840			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.84270		18.19630			0.0000	892,135.00	50	40,320
€ / R	On	19/09/2016	Foreign Exchange Future			18.25480		18.61600			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			18.65760		19.03220			0.0000	0.00	0	5,887
Total € / R Future												32,030,514.60	1,833	125,992
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,527.40000	2,178.200	13.26	1.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.00000	0.000	13.26	0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,157.40000	1,808.200	13.26	1.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.00000	0.000	13.26	0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,335.51090	1,993.215	22.72	0.9880	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			2.51090	4.015	22.72	0.0120	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,684.19470	1,346.034	20.14	0.9525	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			11.19470	16.834	20.14	0.0475	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			177.44560	96.821	20.75	0.1879	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			736.54560	999.921	20.75	0.8121	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,222.82990	1,880.970	20.10	0.9809	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			4.72990	6.870	20.10	0.0191	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,237.93120	1,893.796	18.23	0.9757	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	07/03/2016	Foreign Exchange Option	15.57	Put			8.53120	9.596	18.23	0.0243	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,892.46640	1,561.301	17.43	0.9368	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			15.56640	30.101	17.43	0.0632	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,054.34550	794.658	18.48	0.7100	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			127.44550	213.458	18.48	0.2900	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			8.56550	7.246	28.02	0.0125	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,081.66550	4,426.046	28.02	0.9875	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,872.83440	2,528.282	20.85	0.9848	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			5.93440	7.082	20.85	0.0152	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,561.36740	1,250.940	17.81	0.8750	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			34.46740	69.740	17.81	0.1250	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,164.42850	890.745	18.32	0.7540	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			97.52850	169.545	18.32	0.2460	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,798.19310	3,454.019	25.12	0.9944	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.29310	2.819	25.12	0.0056	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,853.15470	1,524.611	17.47	0.9311	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			16.25470	33.411	17.47	0.0689	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,843.33260	1,515.482	17.49	0.9296	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			16.43260	34.282	17.49	0.0704	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,838.00800	3,493.888	25.27	0.9947	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.10800	2.688	25.27	0.0053	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,783.33410	2,438.990	20.43	0.9831	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			6.43410	7.790	20.43	0.0169	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,465.55840	2,122.259	18.96	0.9754	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			8.65840	11.059	18.96	0.0246	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,818.09740	3,473.967	25.21	0.9945	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.19740	2.767	25.21	0.0055	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,231.23730	2,886.098	22.50	0.9898	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			4.33730	4.898	22.50	0.0102	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,932.52640	2,587.851	21.12	0.9858	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			5.62640	6.651	21.12	0.0142	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,977.52770	3,633.236	25.50	0.9959	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.62770	2.036	25.50	0.0041	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,828.05190	3,483.941	25.25	0.9946	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.15190	2.741	25.25	0.0054	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,699.98540	1,380.811	17.65	0.9048	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			23.08540	49.611	17.65	0.0952	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,776.90880	4,431.575	26.83	0.9992	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.00880	0.375	26.83	0.0008	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,626.92300	4,281.723	26.58	0.9989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.02300	0.523	26.58	0.0011	0.00	0	18,000
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			282.33910	196.022	20.88	0.2477	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			966.43910	1,223.622	20.88	0.7523	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			337.44400	239.750	20.94	0.2824	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			891.14400	1,139.950	20.94	0.7176	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			985.01200	1,227.796	20.89	0.6802	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			439.31200	333.796	20.89	0.3198	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			476.00220	369.066	20.87	0.3283	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,047.30220	1,289.366	20.87	0.6717	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			492.53470	383.724	20.86	0.3338	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,051.63470	1,292.124	20.86	0.6662	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			587.92740	473.340	20.76	0.3563	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,150.72740	1,387.740	20.76	0.6437	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			595.47390	480.246	20.76	0.3580	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,157.07390	1,393.546	20.76	0.6420	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			49.12930	66.436	18.28	0.0718	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,986.02540	2,649.955	18.28	0.9274	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			49.72540	67.255	18.28	0.0726	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			48.53930	65.624	18.29	0.0710	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,995.42930	2,659.136	18.28	0.9282	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,012.36360	3,659.903	19.04	0.9785	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			16.06360	17.203	19.04	0.0215	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,346.08740	2,031.761	17.96	0.8581	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			109.78740	149.061	17.96	0.1419	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,004.83930	2,668.323	18.29	0.9290	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			42.45960	77.149	17.34	0.0658	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,699.10130	3,372.885	17.35	0.9335	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			43.10130	78.085	17.35	0.0665	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,717.82540	3,391.023	17.34	0.9348	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			41.82540	76.223	17.34	0.0652	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,708.45960	3,381.948	17.34	0.9342	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			297.84610	378.665	17.92	0.1984	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,549.48290	2,277.936	17.96	0.7481	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			417.28290	520.336	17.96	0.2519	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,484.03490	2,219.939	18.03	0.7374	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			441.83490	552.339	18.03	0.2626	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			444.62470	555.968	18.04	0.2638	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,469.62660	2,207.211	18.04	0.7350	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			447.42660	559.611	18.04	0.2650	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			868.13340	775.486	21.97	0.3370	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,635.93340	2,917.886	21.97	0.6630	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,930.04610	2,636.265	17.92	0.8016	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			660.90570	594.000	23.15	0.2663	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,528.70570	3,836.400	23.15	0.7337	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,476.82470	2,213.568	18.04	0.7362	0.00	0	0
Total € / R Option												0.00	0	333,470
Total € / R												32,030,514.60	1,833	459,462
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.41050		11.57120			0.0000	11,296,395.00	990	13,398
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.56580		11.72920			0.0000	23,131.60	2	2,819
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.74240		11.90880			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.91660		12.08840			0.0000	0.00	0	69
Total AU\$ / R Future												11,319,526.60	992	16,786
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			40.48680	25.716	19.27	0.0761	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,069.28680	1,215.216	19.27	0.9239	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			810.22970	665.766	16.12	0.8413	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			39.02970	55.266	16.12	0.1587	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			364.07800	265.079	16.26	0.5178	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			192.87800	254.579	16.26	0.4822	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			358.21610	260.564	16.29	0.5117	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			197.01610	260.064	16.29	0.4883	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,062.98780	1,902.049	20.80	0.9943	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			1.78780	1.548	20.80	0.0057	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,774.08100	1,613.280	19.04	0.9895	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			2.88100	2.781	19.04	0.0105	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,179.80130	1,024.181	16.27	0.9507	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			8.60130	13.681	16.27	0.0493	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,082.93150	1,921.989	20.92	0.9945	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			1.73150	1.489	20.92	0.0055	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,072.95940	1,912.018	20.86	0.9944	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			1.75940	1.518	20.86	0.0056	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			42.78380	49.868	16.95	0.0867	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,690.49690	1,533.870	16.98	0.9160	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			41.29690	48.070	16.98	0.0840	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,681.23420	1,524.763	16.97	0.9146	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			42.03420	48.963	16.97	0.0854	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,671.98380	1,515.668	16.95	0.9133	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			87.88590	101.832	16.29	0.1261	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,787.91820	1,635.618	16.28	0.8724	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			89.11820	103.218	16.28	0.1276	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,805.46560	1,652.863	16.30	0.8753	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			86.66560	100.463	16.30	0.1247	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,796.68590	1,644.232	16.29	0.8739	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,630.05330	1,478.283	15.82	0.7942	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			201.65330	221.683	15.82	0.2058	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,622.06710	1,470.486	15.81	0.7925	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			203.66710	223.886	15.81	0.2075	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,614.09660	1,462.709	15.80	0.7908	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			205.69660	226.109	15.80	0.2092	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												11,319,526.60	992	17,986
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.50580		11.64230			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.71350		11.85340			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 CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			24.14200	32.725	14.83	0.1105	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			874.83350	746.198	14.83	0.8960	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			22.53350	30.398	14.83	0.1040	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			865.62590	737.344	14.83	0.8928	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			23.32590	31.544	14.83	0.1072	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			856.44200	728.525	14.83	0.8895	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,088.20460	970.452	15.32	0.8012	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			104.80460	126.952	15.32	0.1988	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,080.14500	962.734	15.32	0.7984	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			106.74500	129.234	15.32	0.2016	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,072.11210	955.046	15.32	0.7957	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			108.71210	131.545	15.32	0.2043	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			15.75530		16.12230			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.10620		16.48000			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			1,197.28920	892.446	18.97	0.7796	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			74.98920	137.146	18.97	0.2204	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,188.78300	885.066	18.98	0.7765	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			76.48300	139.766	18.98	0.2235	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,205.81840	899.862	18.96	0.7827	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			73.51840	134.562	18.96	0.2173	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,207.97720	1,871.568	19.01	0.8482	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			117.97720	155.368	19.01	0.1518	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,199.09320	1,863.039	19.00	0.8470	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			119.09320	156.839	19.00	0.1530	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,190.21850	1,854.519	18.98	0.8457	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			120.21850	158.319	18.98	0.1543	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			2.42800		2.45550			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.44210		2.47330			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,616.73050	2,368.225	22.20	0.9039	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			61.73050	88.225	22.20	0.0961	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,524.78820	2,278.663	22.13	0.8943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			69.78820	98.663	22.13	0.1057	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,711.54320	2,460.348	22.39	0.9118	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			56.54320	80.348	22.39	0.0882	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,937.27870	2,689.330	20.94	0.8010	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			304.27870	368.330	20.94	0.1990	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,856.65430	2,611.663	20.89	0.7914	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			323.65430	390.663	20.89	0.2086	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,776.96900	2,535.010	20.85	0.7816	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			343.96900	414.010	20.85	0.2184	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			2.34380		2.38990			0.0000	0.00	0	60
DKK / R	On	13/06/2016	Foreign Exchange Future			2.39300		2.44010			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	60
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,445.09750	2,015.349	19.59	0.9013	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			46.09750	77.349	19.59	0.0987	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,353.22070	1,928.208	19.66	0.8883	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			54.22070	90.208	19.66	0.1117	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,541.37950	2,103.950	19.52	0.9133	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			42.37950	65.949	19.52	0.0867	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			154.73480	211.489	20.40	0.1333	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,731.41920	3,311.375	20.42	0.8824	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			130.41920	181.375	20.42	0.1176	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,643.17860	3,225.989	20.41	0.8747	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			142.17860	195.989	20.41	0.1253	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,555.73480	3,141.489	20.40	0.8667	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	60
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.06750		2.09330			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.10340		2.12940			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.14150		2.16800			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.17670		2.20450			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			432.29930	333.315	18.99	0.3659	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			699.29930	858.315	18.99	0.6341	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			396.96090	304.003	19.12	0.3409	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			763.96090	929.003	19.12	0.6591	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			364.17740	276.982	19.26	0.3171	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			831.17740	1,001.982	19.26	0.6829	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,024.09980	894.867	18.98	0.4960	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			930.09980	1,060.867	18.98	0.5040	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			977.42360	855.706	19.08	0.4802	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			983.42360	1,121.706	19.08	0.5198	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			932.36720	818.113	19.18	0.4646	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,038.36720	1,184.113	19.18	0.5354	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,558.87860	1,408.307	19.09	0.5566	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,078.87860	1,193.307	19.09	0.4434	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,507.81010	1,362.145	19.13	0.5445	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,127.81010	1,247.145	19.13	0.4555	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,457.98000	1,317.217	19.17	0.5324	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,177.98000	1,302.217	19.17	0.4676	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,020.39130	1,846.678	19.15	0.5934	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,175.39130	1,279.678	19.15	0.4066	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,968.81210	1,799.089	19.20	0.5833	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,223.81210	1,332.089	19.20	0.4167	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,918.30110	1,752.570	19.25	0.5732	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,273.30110	1,385.570	19.25	0.4268	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			0.15640		0.15800			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15590		0.15770			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15560		0.15840			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			0.07680		0.07770			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06910		0.07030			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06610		0.06690			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			10.44390		10.54930			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.57540		10.68260			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.72460		10.83550			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,411.21880	1,305.825	16.36	0.9906	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.91880	1.925	16.36	0.0094	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,401.27660	1,295.885	16.30	0.9903	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.97660	1.985	16.30	0.0097	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,391.33620	1,285.947	16.25	0.9900	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	9.16	Put			2.03620	2.047	16.25	0.0100	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			18.13270	18.974	15.90	0.0436	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,691.03780	1,584.726	15.87	0.9556	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			18.43780	19.326	15.87	0.0444	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,710.43270	1,604.028	15.93	0.9572	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			17.83270	18.628	15.93	0.0428	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,700.73270	1,594.374	15.90	0.9564	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,459.52500	1,360.201	15.17	0.8629	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			84.02500	95.601	15.17	0.1371	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,450.90660	1,351.732	15.16	0.8611	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			85.40660	97.132	15.16	0.1389	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,442.30600	1,343.282	15.16	0.8593	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			86.80600	98.682	15.16	0.1407	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.40500		1.41070			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.42030		1.42630			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.43530		1.41070			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.44910		1.41070			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			0.00000	50.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			0.00000	150.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			0.00000	50.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,063.00000	1,003.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			963.00000	903.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			863.00000	803.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	153.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			0.00000	353.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	253.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			0.00000	391.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	291.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			0.00000	491.000		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
PULA / R	On 19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option											0.00	0	0
Total PULA / R											0.00	0	0
QUANTO €	On 14/03/2016	Foreign Exchange Future			1.08500		1.09300			0.0000	0.00	0	2,025
QUANTO €	On 13/06/2016	Foreign Exchange Future			1.08810		1.09610			0.0000	0.00	0	0
QUANTO €	On 19/09/2016	Foreign Exchange Future			1.09190		1.10000			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	2,025
Total QUANTO € / \$											0.00	0	2,025
RAIN	On 13/06/2016	Foreign Exchange Future			27,997.90000		28,501.53000			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			11.29340		11.43240			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			11.47100		11.60960			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			1,458.02710	1,318.318	17.27	0.9807	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			5.62710	4.918	17.27	0.0193	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			1,448.12350	1,308.412	17.20	0.9803	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			5.72350	5.012	17.20	0.0197	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			1,438.22200	1,298.509	17.13	0.9799	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			5.82200	5.109	17.13	0.0201	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			1,456.25940	1,327.236	16.46	0.8867	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			56.65940	66.236	16.46	0.1133	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			1,474.42340	1,345.053	16.49	0.8900	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			54.82340	64.053	16.49	0.1100	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			1,465.33420	1,336.137	16.48	0.8884	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			55.73420	65.137	16.48	0.1116	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			5.37680		5.42170			0.0000	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Future			5.33720		5.38200			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			932.91900	887.644	20.95	0.9936	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put			1.21900	0.844	20.95	0.0064	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call			922.96380	877.677	20.82	0.9933	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put			1.26380	0.877	20.82	0.0067	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			913.01040	867.712	20.68	0.9930	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			1.31040	0.912	20.68	0.0070	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			657.78670	614.014	17.17	0.8737	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			35.78670	36.814	17.17	0.1263	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			648.96820	605.311	17.14	0.8699	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			36.96820	38.111	17.14	0.1301	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			640.18280	596.646	17.11	0.8661	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			38.18280	39.446	17.11	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			1.36470		1.38870			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.29320		1.30940			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												2458551756.84	148,961	1,387,864
Total Options												355121.30	798	2,349,607
Grand Total:												2,458,906,878.14	149,759	3,737,471