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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/02/2016 Foreign Exchange Future			16.19000		16.15540			0.0000	0.00	0	0
\$ / R On 09/02/2016 Foreign Exchange Future			16.19300		16.15840			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.19600		16.16130			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			16.20200		16.16740			0.0000	0.00	0	454
\$ / R On 15/02/2016 Foreign Exchange Future			16.21110		16.17650			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.21410		16.17960			0.0000	0.00	0	924
\$ / R On 17/02/2016 Foreign Exchange Future			16.21710		16.18260			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.22320		16.18870			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.24130		16.20700			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.24430		16.21000			0.0000	1,072,123.80	66	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.25340		16.21920			0.0000	0.00	0	306
\$ / R On 02/03/2016 Foreign Exchange Future			16.25940		16.22530			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.27460		16.24060			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.28680		16.25280			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.29600		16.26200			0.0000	755,482,560.00	46,360	936,287
\$ / R On 15/03/2016 Foreign Exchange Future			16.29900		16.26510			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.30210		16.26820			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.32350		16.28970			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.34190		16.30810			0.0000	0.00	0	0
\$ / R On 31/03/2016 Foreign Exchange Future			16.34800		16.31420			0.0000	0.00	0	35
\$ / R On 04/04/2016 Foreign Exchange Future			16.36030		16.32650			0.0000	0.00	0	140

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			16.36330		16.32960			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.36650		16.33280			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.36970		16.33600			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.39510		16.36140			0.0000	0.00	0	1,960
\$ / R	On	18/04/2016	Foreign Exchange Future			16.40470		16.37090			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.41100		16.37720			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.42690		16.39310			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.43010		16.39630			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.43970		16.40580			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			16.47480		16.44090			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.48450		16.45050			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.49730		16.46340			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.52950		16.49550			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.54240		16.50830			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.56170		16.52750			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.56810		16.53400			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.57130		16.53720			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.58420		16.55000			0.0000	93,899,740.40	5,662	101,223
\$ / R	On	24/06/2016	Foreign Exchange Future			16.61960		16.58530			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.63250		16.59810			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.72260		16.68800			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.72580		16.69120			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.77500		16.74030			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.78850		16.75370			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.82570		16.79050			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.86290		16.82740			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.86970		16.83410			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.87310		16.83750			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.88660		16.85090			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.89340		16.85760			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.90690		16.87100			0.0000	8,453,450.00	500	121,240
\$ / R	On	28/09/2016	Foreign Exchange Future			16.93730		16.90110			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.03200		16.99500			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.14490		17.10850			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.20010		17.16410			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.21730		17.18140			0.0000	2,582,595.00	150	14,303
\$ / R	On	13/03/2017	Foreign Exchange Future			17.46220		17.42740			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.67520		17.63950			0.0000	0.00	0	0
Total \$ / R Future												861,490,469.20	52,738	1,189,446
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			40.18650	35.949	20.73	0.1725	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			454.78650	415.949	20.73	0.8275	0.00	0	0
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Call			219.88870	230.213	19.55	0.6243	0.00	0	2,500
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Put			131.48870	107.213	19.55	0.3757	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			82.63490	79.184	19.75	0.2894	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			371.33490	333.184	19.75	0.7106	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			268.91470	283.913	19.72	0.6688	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			117.61470	97.913	19.72	0.3312	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			60.36530	57.388	20.62	0.1992	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			552.96530	515.388	20.62	0.8008	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			55.69020	52.620	20.73	0.1853	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			578.29020	540.620	20.73	0.8147	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,567.40000	4,602.024	56.57	0.9999	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	0.024	56.57	0.0001	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			780.25560	814.629	20.56	0.9440	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			12.85560	12.630	20.56	0.0560	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			57.24360	55.007	20.05	0.1760	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			660.74360	623.907	20.05	0.8240	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			93.97870	93.164	19.52	0.2622	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			524.37870	489.064	19.52	0.7378	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			95.89780	95.370	19.67	0.2582	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			553.29780	518.270	19.67	0.7418	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,287.49060	1,320.807	21.21	0.9728	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			8.79060	7.607	21.21	0.0272	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,259.39240	2,293.952	26.48	0.9973	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.69240	0.752	26.48	0.0027	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,890.74130	1,925.355	25.08	0.9924	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.04130	2.155	25.08	0.0076	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,707.29370	2,741.641	25.05	0.9988	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.29370	0.341	25.05	0.0012	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,377.80480	1,412.940	20.59	0.9649	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			10.80480	11.640	20.59	0.0351	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			649.47440	673.341	17.54	0.8152	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			82.47440	72.041	17.54	0.1848	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,407.00000	4,441.318	34.11	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.00000	0.018	34.11	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,566.99520	1,602.379	21.17	0.9756	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			6.99520	8.079	21.17	0.0244	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,300.33720	2,334.700	22.31	0.9958	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.13720	1.299	22.31	0.0042	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,625.09590	1,660.272	20.03	0.9790	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			5.89590	6.872	20.03	0.0210	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,630.73080	1,666.268	19.36	0.9791	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			5.43080	6.868	19.36	0.0209	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,620.85210	1,656.424	19.32	0.9786	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			5.55210	7.024	19.32	0.0214	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,610.97650	1,646.584	19.28	0.9781	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			5.67650	7.184	19.28	0.0219	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			795.37590	822.907	17.29	0.8467	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			70.07590	63.507	17.29	0.1533	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,597.77290	1,633.227	18.13	0.9748	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	14.65	Put			7.17290	8.627	18.13	0.0252	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,722.87590	3,757.124	26.58	0.9992	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.07590	0.324	26.58	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,738.00000	133,704.000	29.53	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			39.23990	38.914	22.83	0.0730	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,017.23990	1,982.914	22.83	0.9270	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,788.39050	5,754.506	29.53	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			140.14410	142.274	20.53	0.2287	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,058.14410	1,026.274	20.53	0.7713	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.05570	0.077	29.53	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,888.05570	6,854.077	29.53	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	29.53	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,468.77680	1,435.196	21.65	0.8594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			205.25860	209.736	19.71	0.3157	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			793.25860	763.736	19.71	0.6843	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			3.88750	3.911	26.80	0.0084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,971.88750	3,937.912	26.80	0.9916	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.39050	0.506	29.53	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			910.86140	879.998	20.09	0.7266	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			305.10960	313.748	18.83	0.4331	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			543.10960	517.748	18.83	0.5669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			106.97010	108.096	21.08	0.1807	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,254.97010	1,222.096	21.08	0.8193	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			80.77680	81.196	21.65	0.1406	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			718.06220	689.580	19.46	0.6533	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			393.28880	406.345	18.29	0.5226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			401.28880	380.345	18.29	0.4774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			193.84800	197.851	19.84	0.3011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			831.84800	801.851	19.84	0.6989	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			172.86140	175.998	20.09	0.2734	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			510.60730	485.959	18.70	0.5481	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			470.93300	487.496	18.11	0.5876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			318.93300	301.496	18.11	0.4124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			288.48360	296.437	18.95	0.4148	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			576.48360	550.437	18.95	0.5852	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			230.06220	235.580	19.46	0.3467	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			363.64450	344.543	18.21	0.4490	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			589.78880	610.243	17.87	0.6720	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			227.78880	214.243	17.87	0.3280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			364.32260	375.346	18.42	0.4945	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			442.32260	419.346	18.42	0.5055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			322.60730	331.959	18.70	0.4519	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			268.87690	253.490	17.98	0.3678	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			685.99300	709.116	17.70	0.7294	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			173.99300	163.115	17.70	0.2706	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			450.39210	466.211	18.15	0.5713	0.00	0	0

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\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			338.39210	320.211	18.15	0.4287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			425.64450	440.543	18.21	0.5510	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			208.81810	196.180	17.81	0.3085	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			813.46280	839.509	17.50	0.7927	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			121.46280	113.509	17.50	0.2073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			536.57970	555.377	17.97	0.6362	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			264.57970	249.377	17.97	0.3638	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			530.87690	549.490	17.98	0.6322	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			129.33950	120.924	17.53	0.2174	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			843.48910	870.130	17.45	0.8057	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			111.48910	104.130	17.45	0.1943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			672.62870	695.405	17.72	0.7219	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			180.62870	169.405	17.72	0.2781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			620.81810	642.180	17.81	0.6915	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			118.91250	111.110	17.49	0.2040	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,053.56650	1,084.457	17.36	0.8770	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			61.56650	58.457	17.36	0.1230	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			798.67530	824.415	17.52	0.7860	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			126.67530	118.415	17.52	0.2140	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			791.33950	816.924	17.53	0.7826	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			95.44460	89.557	17.41	0.1729	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,148.72170	1,180.780	17.34	0.9011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			46.72170	44.780	17.34	0.0989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			828.40130	854.746	17.48	0.7992	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			116.40130	108.746	17.48	0.2008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			820.91250	847.109	17.49	0.7960	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			58.62860	55.754	17.36	0.1184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,283.16020	1,316.379	17.30	0.9284	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			31.16020	30.379	17.30	0.0716	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			905.30040	933.660	17.41	0.8299	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			93.30040	87.660	17.41	0.1701	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			897.44460	925.557	17.41	0.8271	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			33.88350	32.908	17.31	0.0766	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,384.63790	1,418.429	17.28	0.9446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			22.63790	22.429	17.28	0.0554	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,113.75580	1,145.422	17.35	0.8927	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			51.75580	49.422	17.35	0.1073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,070.62860	1,101.754	17.36	0.8816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			30.29240	29.573	17.30	0.0700	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,574.01470	1,608.372	17.23	0.9668	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			12.01470	12.372	17.23	0.0332	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,264.95550	1,298.046	17.31	0.9251	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			32.95550	32.047	17.31	0.0749	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,255.88350	1,288.908	17.31	0.9234	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			16.63750	16.778	17.25	0.0432	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,799.74310	1,834.167	18.10	0.9780	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	14.47	Put		7.74310	8.167	18.10	0.0220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		1,301.44410	1,334.784	17.30	0.9316	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		29.44410	28.784	17.30	0.0684	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		1,292.29240	1,325.573	17.30	0.9300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		9.25070	9.690	17.51	0.0264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		2,057.34350	2,091.717	19.38	0.9849	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		5.34350	5.717	19.38	0.0151	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		1,526.17040	1,560.434	17.24	0.9621	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		14.17040	14.433	17.24	0.0379	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		1,478.63750	1,512.778	17.25	0.9568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		6.14930	6.544	18.89	0.0174	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,266.01140	2,300.340	20.40	0.9888	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		4.01140	4.340	20.40	0.0112	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,770.09180	1,804.520	17.95	0.9769	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		8.09180	8.520	17.95	0.0231	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		1,681.25070	1,715.690	17.51	0.9736	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		5.26980	5.641	19.42	0.0149	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		2,504.92550	2,539.203	21.58	0.9919	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		2.92550	3.203	21.58	0.0081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		2,007.73040	2,042.115	19.13	0.9838	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		5.73040	6.115	19.13	0.0162	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,958.14930	1,992.544	18.89	0.9826	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		3.75230	4.070	20.65	0.0105	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,714.23950	2,748.477	22.61	0.9938	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		2.23950	2.477	22.61	0.0062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		2,166.59230	2,200.942	19.91	0.9871	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		4.59230	4.942	19.91	0.0129	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		2,067.26980	2,101.641	19.42	0.9851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		2.88790	3.164	21.63	0.0080	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,063.45680	3,097.638	24.32	0.9961	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.45680	1.638	24.32	0.0039	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		2,325.70280	2,360.018	20.70	0.9896	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		3.70280	4.018	20.70	0.0104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		2,315.75230	2,350.070	20.65	0.9895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		2.10370	2.333	22.85	0.0058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,462.72020	3,496.785	25.59	0.9981	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.72020	0.785	25.59	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,634.47730	2,668.730	22.22	0.9932	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		2.47730	2.730	22.22	0.0068	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,514.88790	2,549.164	21.63	0.9920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.29210	1.459	24.81	0.0035	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		4,002.19290	4,036.220	26.75	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.19290	0.220	26.75	0.0006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		3,003.56630	3,037.756	24.03	0.9957	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		1.56630	1.756	24.03	0.0043	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,764.10370	2,798.333	22.85	0.9942	0.00	0	1,000

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	12.74	Put			0.62480	0.684	25.72	0.0017	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,212.11280	4,246.131	27.19	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.11280	0.131	27.19	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,313.02240	3,347.103	25.27	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.02240	1.103	25.27	0.0026	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,163.29210	3,197.459	24.81	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.13160	0.152	27.07	0.0004	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,312.08690	4,346.102	27.41	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.08690	0.102	27.41	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,712.39570	3,746.440	26.13	0.9989	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.39570	0.440	26.13	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,522.62480	3,556.684	25.72	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.10990	0.128	27.22	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,462.05850	4,496.069	27.73	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.05850	0.069	27.73	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,202.11570	4,236.134	27.17	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.11570	0.134	27.17	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,152.13160	4,186.152	27.07	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.06330	0.075	27.66	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,352.07820	4,386.092	27.49	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.07820	0.092	27.49	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,262.09900	4,296.115	27.30	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.09900	0.115	27.30	0.0003	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,222.10990	4,256.128	27.22	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00440	0.006	28.58	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,712.02970	4,746.036	28.26	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.02970	0.036	28.26	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,662.03400	4,696.041	28.15	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.03400	0.041	28.15	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,432.06330	4,466.075	27.66	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,212.00440	5,246.006	28.58	1.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			666.68370	689.198	17.81	0.7127	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			191.58370	180.198	17.81	0.2873	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,930.23930	2,964.364	23.52	0.9947	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.03930	2.264	23.52	0.0053	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,650.00660	1,682.963	17.11	0.9708	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			11.80660	10.863	17.11	0.0292	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,624.25320	2,658.177	21.34	0.9895	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			4.55320	4.677	21.34	0.0105	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,361.00100	1,391.286	17.15	0.9206	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			41.30100	37.786	17.15	0.0794	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			645.53720	666.808	18.01	0.6455	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			297.43720	284.908	18.01	0.3545	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,508.25070	4,542.080	25.48	0.9996	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.15070	0.180	25.48	0.0004	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,812.68350	2,846.818	21.64	0.9897	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	13.50	Put			4.58350	4.918	21.64	0.0103	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,145.96430	1,175.644	17.32	0.8559	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			87.86430	83.744	17.32	0.1441	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			328.18540	338.200	19.43	0.3965	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			743.98540	720.200	19.43	0.6035	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	25.24	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			99,863.50000	99,829.700	25.24	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			739.81350	761.688	17.92	0.6741	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			280.21350	268.388	17.92	0.3259	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			336.07300	344.673	19.49	0.3896	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			796.47300	771.373	19.49	0.6104	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			649.11550	668.120	18.16	0.6197	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			356.31550	341.620	18.16	0.3803	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			558.70460	574.080	18.41	0.5595	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			452.70460	434.380	18.41	0.4405	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			786.54110	805.398	17.97	0.6671	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			315.14110	300.298	17.97	0.3329	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,418.84180	2,452.492	19.41	0.9693	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			17.94180	17.792	19.41	0.0307	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,114.25620	1,139.519	17.40	0.7951	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			163.35620	154.819	17.40	0.2049	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			319.25690	322.538	19.97	0.3420	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,038.35690	1,007.838	19.97	0.6580	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			439.31660	445.572	19.22	0.4363	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			772.11660	744.572	19.22	0.5637	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			430.58740	434.843	19.33	0.4185	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			847.48740	817.943	19.33	0.5815	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			985.85620	1,006.678	17.57	0.7307	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			249.55620	236.578	17.57	0.2693	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			634.89700	644.975	18.39	0.5563	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			528.59700	504.875	18.39	0.4437	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			475.53750	480.688	19.11	0.4496	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			769.23750	740.588	19.11	0.5504	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,597.50880	4,631.383	24.85	0.9978	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.20880	1.283	24.85	0.0022	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,907.46730	2,942.105	20.49	0.9803	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			11.16730	12.005	20.49	0.0197	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			679.81050	690.149	18.32	0.5749	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			504.01050	480.449	18.32	0.4251	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			18.39740	20.908	0.58	0.5288	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			14.99740	17.508	0.58	0.4712	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,200.75140	2,233.783	18.11	0.9428	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			39.85140	38.983	18.11	0.0572	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,158.30250	1,179.597	17.42	0.7633	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			227.40250	214.797	17.42	0.2367	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			880.99840	894.925	18.00	0.6469	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	13/05/2016	Foreign Exchange Option	15.98	Put			410.49840	390.425	18.00	0.3531	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			489.86340	492.360	19.54	0.4178	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			976.46340	945.060	19.54	0.5822	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			621.24770	626.128	19.13	0.4830	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			825.74770	796.628	19.13	0.5170	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,698.55800	4,732.818	23.78	0.9954	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.05800	3.318	23.78	0.0046	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,011.13080	3,046.268	18.92	0.9755	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			15.63080	16.768	18.92	0.0245	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			871.10850	883.339	18.26	0.6144	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			505.60850	483.839	18.26	0.3856	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,793.24180	1,822.568	17.21	0.8796	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			104.94180	100.168	17.21	0.1204	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,332.17460	4,366.955	22.03	0.9928	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.67460	5.255	22.03	0.0072	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,329.55200	1,351.181	17.47	0.7683	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			252.05200	239.481	17.47	0.2317	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,020.42360	2,051.359	17.44	0.9007	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			86.42360	83.259	17.44	0.0993	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,121.79330	1,138.358	17.74	0.6984	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			367.79330	350.258	17.74	0.3016	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,258.85210	3,293.793	18.40	0.9816	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			11.65210	12.493	18.40	0.0184	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,249.06170	3,283.892	18.37	0.9814	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			11.86170	12.592	18.37	0.0186	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,239.27400	3,274.103	18.36	0.9811	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			12.07400	12.803	18.36	0.0189	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,360.59610	3,396.033	18.50	0.9828	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			10.59610	11.833	18.50	0.0172	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,271.85260	3,306.898	18.21	0.9814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			11.85260	12.698	18.21	0.0186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,262.06800	3,296.999	18.18	0.9813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			12.06800	12.799	18.18	0.0187	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,252.28680	3,287.216	18.18	0.9810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			12.28680	13.016	18.18	0.0190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,067.14990	3,101.996	18.06	0.9748	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			17.14990	17.796	18.06	0.0252	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,038.05240	3,072.876	18.04	0.9736	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			18.05240	18.676	18.04	0.0264	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,355.63760	2,388.677	17.60	0.9321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			55.63760	54.477	17.60	0.0679	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,128.66310	2,160.283	17.44	0.9094	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			78.66310	76.083	17.44	0.0906	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,823.28470	1,851.980	17.23	0.8690	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			123.28470	117.780	17.23	0.1310	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,756.60480	1,783.723	17.18	0.8582	0.00	0	330

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	14.93	Put		136.60480	129.523	17.18	0.1418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,700.26450	1,726.225	17.20	0.8475	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		150.26450	142.025	17.20	0.1525	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		1,018.57800	1,032.442	18.04	0.6502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		468.57800	448.242	18.04	0.3498	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		991.66420	1,004.897	18.11	0.6391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		491.66420	470.697	18.11	0.3609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		965.35260	977.959	18.18	0.6280	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		515.35260	493.759	18.18	0.3720	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		929.52880	941.265	18.28	0.6124	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		549.52880	527.065	18.28	0.3876	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		899.74600	910.744	18.37	0.5992	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		579.74600	556.544	18.37	0.4008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		775.96900	783.794	18.75	0.5404	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		725.96900	699.594	18.75	0.4596	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		763.21910	770.708	18.79	0.5340	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		743.21910	716.508	18.79	0.4660	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		754.82550	762.095	18.82	0.5298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		754.82550	727.895	18.82	0.4702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		722.79930	728.809	18.94	0.5129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		802.79930	774.609	18.94	0.4871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		715.00230	720.828	18.98	0.5088	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		815.00230	786.628	18.98	0.4912	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		655.55520	659.984	19.25	0.4762	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		915.55520	885.784	19.25	0.5238	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		617.58570	621.129	19.43	0.4546	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		987.58570	956.929	19.43	0.5454	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		614.24830	617.712	19.45	0.4527	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		994.24830	963.511	19.45	0.5473	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		607.62490	610.933	19.48	0.4488	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,007.62490	976.733	19.48	0.5512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		572.48590	574.978	19.67	0.4281	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,082.48590	1,050.778	19.67	0.5719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		388.78970	387.460	20.94	0.3096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		1,628.78970	1,593.260	20.94	0.6904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		349.14720	347.250	21.32	0.2817	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		1,799.14720	1,763.050	21.32	0.7183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		336.98190	334.925	21.44	0.2730	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		1,856.98190	1,820.725	21.44	0.7270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		320.45500	318.188	21.62	0.2610	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		1,940.45500	1,903.988	21.62	0.7390	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		3,648.44470	3,683.648	19.41	0.9865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		8.44470	9.448	19.41	0.0135	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		3,559.05740	3,594.328	19.12	0.9855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		9.05740	10.128	19.12	0.0145	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		255.35200	252.968	22.27	0.2139	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,305.35200	2,268.768	22.27	0.7861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,394.74640	4,429.528	21.76	0.9928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.74640	5.329	21.76	0.0072	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,616.64500	1,640.889	17.36	0.8152	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			201.34500	191.289	17.36	0.1848	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			768.68500	775.290	18.99	0.5195	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			823.38500	795.690	18.99	0.4805	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			793.20490	800.104	18.93	0.5264	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			815.10490	787.604	18.93	0.4736	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			641.38070	644.466	19.61	0.4470	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,083.28070	1,051.966	19.61	0.5530	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,802.14310	4,836.982	22.10	0.9942	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.04310	4.482	22.10	0.0058	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,116.01170	3,152.088	17.59	0.9733	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			17.91170	19.588	17.59	0.0267	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			920.84270	928.723	18.88	0.5484	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			832.84270	806.123	18.88	0.4516	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			457.62140	455.036	21.37	0.3099	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,959.62140	1,922.436	21.37	0.6901	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,210.16090	3,246.681	16.59	0.9727	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			18.96090	20.881	16.59	0.0273	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			728.92860	731.957	19.69	0.4574	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,167.72860	1,136.157	19.69	0.5426	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			632.20110	632.886	20.18	0.4077	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,391.00110	1,357.086	20.18	0.5923	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,896.37690	4,931.336	20.99	0.9933	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.17690	5.536	20.99	0.0067	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,573.04770	1,593.594	17.61	0.7504	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			352.74770	338.594	17.61	0.2496	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,050.22940	4,085.880	18.00	0.9864	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			9.92940	10.880	18.00	0.0136	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			1,000.24750	1,008.107	18.88	0.5582	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			856.54750	829.607	18.88	0.4418	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			675.78560	675.993	20.49	0.4001	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,585.28560	1,550.293	20.49	0.5999	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			618.43310	617.611	20.84	0.3711	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,757.93310	1,721.911	20.84	0.6289	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,997.40600	5,032.897	20.33	0.9919	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			6.90600	7.196	20.33	0.0081	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,307.95910	3,345.153	15.49	0.9747	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			17.45910	19.453	15.49	0.0253	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			703.10000	703.146	20.47	0.4039	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,615.70000	1,580.246	20.47	0.5961	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			687.47100	687.192	20.56	0.3964	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,660.07100	1,624.292	20.56	0.6036	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,345.11530	3,380.774	15.00	0.9765	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			17.71530	17.874	15.00	0.0235	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,155.27990	3,190.547	15.28	0.9661	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			27.87990	27.647	15.28	0.0339	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			840.68730	843.609	19.85	0.4652	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,306.58730	1,273.909	19.85	0.5348	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,085.12770	3,122.751	15.39	0.9608	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			31.02770	33.051	15.39	0.0392	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,353.67550	3,391.335	14.98	0.9762	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			16.17550	18.235	14.98	0.0238	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			698.88100	698.644	20.57	0.3990	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,661.38100	1,625.544	20.57	0.6010	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			514.43000	511.877	21.87	0.3036	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,373.53000	2,335.277	21.87	0.6964	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,115.47240	2,142.588	17.02	0.8370	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			214.57240	205.988	17.02	0.1630	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,562.73650	3,600.306	15.45	0.9786	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			15.13650	16.906	15.45	0.0214	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,582.61400	3,620.158	15.51	0.9789	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			15.01400	16.758	15.51	0.0211	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,572.67480	3,610.232	15.48	0.9787	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			15.07480	16.832	15.48	0.0213	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,257.40170	1,268.794	18.49	0.6171	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			746.40170	721.894	18.49	0.3829	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			760.53730	761.638	20.39	0.4195	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,589.53730	1,554.738	20.39	0.5805	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,576.13530	3,613.702	15.34	0.9788	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			15.13530	16.802	15.34	0.0212	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,489.15760	2,522.691	16.30	0.8950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			118.15760	115.791	16.30	0.1050	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			398.33620	394.966	22.90	0.2388	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,077.33620	3,038.066	22.90	0.7612	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,041.44070	1,048.194	19.22	0.5376	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,030.44070	1,001.294	19.22	0.4624	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			818.82800	821.135	20.11	0.4456	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,447.82800	1,414.235	20.11	0.5544	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,645.72680	3,683.213	15.56	0.9796	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			14.72680	16.313	15.56	0.0204	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,596.01740	3,633.560	15.40	0.9790	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			15.01740	16.660	15.40	0.0210	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,586.07620	3,623.631	15.37	0.9789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			15.07620	16.731	15.37	0.0211	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			655.42290	654.160	21.17	0.3627	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,004.32290	1,966.860	21.17	0.6373	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			620.93400	619.099	21.40	0.3460	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,129.83400	2,091.800	21.40	0.6540	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,109.86190	5,146.335	19.74	0.9906	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			8.76190	9.035	19.74	0.0094	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,417.70790	3,455.879	14.61	0.9762	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			16.60790	18.579	14.61	0.0238	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			619.05680	616.311	21.86	0.3263	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,474.05680	2,434.311	21.86	0.6737	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,204.97270	5,241.911	19.14	0.9900	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.97270	9.911	19.14	0.0100	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,519.89150	3,555.160	14.63	0.9728	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			24.89150	23.160	14.63	0.0272	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			635.03810	632.433	21.76	0.3336	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,410.03810	2,370.433	21.76	0.6664	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,639.85320	3,671.748	14.49	0.9705	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			31.35320	26.848	14.49	0.0295	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			615.18850	611.710	22.39	0.3055	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,906.68850	2,866.810	22.39	0.6945	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,319.16550	5,355.679	18.54	0.9896	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.66550	10.779	18.54	0.0104	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,523.94050	4,560.186	16.62	0.9804	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			19.84050	20.086	16.62	0.0196	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,543.73660	4,580.006	16.67	0.9806	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			19.63660	19.906	16.67	0.0194	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,533.83830	4,570.095	16.64	0.9805	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			19.73830	19.995	16.64	0.0195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,848.97490	3,886.271	13.91	0.9782	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			17.57490	18.971	13.91	0.0218	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,474.28760	2,497.504	16.80	0.8324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			272.88760	260.204	16.80	0.1676	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,898.82840	3,936.090	14.07	0.9786	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			17.19420	18.504	14.31	0.0208	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,209.21420	4,165.731	24.54	0.7669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			482.80560	475.179	24.72	0.2290	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,301.40560	4,257.879	24.72	0.7710	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,394.46110	5,430.192	18.54	0.9882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.06110	12.892	18.54	0.0118	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,978.59420	4,015.804	14.31	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,538.26940	3,498.184	23.28	0.7306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			544.15310	536.929	23.46	0.2611	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,662.75310	3,619.629	23.46	0.7389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,908.79930	3,946.054	14.10	0.9787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			17.39930	18.754	14.10	0.0213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			490.61420	483.031	24.54	0.2331	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,238.45510	3,198.783	22.85	0.7084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			589.04520	585.095	23.02	0.2824	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,357.64520	3,317.795	23.02	0.7176	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			0.00000	453.308	25.26	0.2173	31,683,976.64	69,895	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			0.00000	4,536.008	25.26	0.7827	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	20.16	Call			559.66940	555.484	23.28	0.2694	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,772.69140	2,733.909	22.15	0.6680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			626.93360	623.313	22.71	0.2990	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,145.53360	3,106.013	22.71	0.7010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			498.71970	491.183	24.36	0.2374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,117.31970	4,073.883	24.36	0.7626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			609.85510	606.083	22.85	0.2916	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,555.21550	2,516.984	21.81	0.6463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			752.55410	750.175	21.83	0.3521	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,571.15410	2,532.875	21.83	0.6479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			570.60710	566.508	23.18	0.2743	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,469.20710	3,429.208	23.18	0.7257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			704.09140	701.209	22.15	0.3320	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,475.37980	1,442.875	19.94	0.4988	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			875.19470	874.138	21.14	0.4011	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,143.79470	2,106.838	21.14	0.5989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			619.09120	615.396	22.77	0.2956	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,187.69120	3,148.096	22.77	0.7044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			756.61550	754.284	21.81	0.3537	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			886.54110	860.770	18.63	0.3742	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,465.37390	1,474.279	18.85	0.6043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			973.97390	946.979	18.85	0.3957	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			722.96320	720.279	22.02	0.3398	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,691.56320	2,652.979	22.02	0.6602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,146.77980	1,150.175	19.94	0.5012	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			718.83540	695.722	18.17	0.3289	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,599.80350	1,610.962	18.45	0.6435	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			818.40350	793.662	18.45	0.3565	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			775.26980	773.139	21.70	0.3614	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,483.86980	2,445.839	21.70	0.6386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,537.94110	1,548.070	18.63	0.6258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			0.00000	422.702	17.53	0.2351	29,544,756.29	69,895	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,927.54890	1,945.301	17.77	0.7256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			546.14890	528.001	17.77	0.2744	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,434.82730	1,443.222	18.95	0.5950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,013.42730	985.922	18.95	0.4050	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,700.23540	1,713.022	18.17	0.6711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			279.36290	266.273	16.84	0.1703	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,326.31150	2,348.812	17.29	0.8025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			344.91150	331.512	17.29	0.1975	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,566.16790	1,576.766	18.55	0.6340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			854.76790	829.466	18.55	0.3660	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			0.00000	2,140.002	17.53	0.7649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			18.01630	19.517	13.45	0.0231	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,522.31230	2,546.903	16.64	0.8417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			250.91230	239.603	16.64	0.1583	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,807.25210	1,823.388	17.92	0.6988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			625.85210	606.088	17.92	0.3012	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,460.76290	2,483.573	16.84	0.8297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			17.42840	18.790	14.07	0.0214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,888.85750	3,926.127	14.04	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			17.45750	18.827	14.04	0.0215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,187.11500	2,208.046	17.45	0.7777	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			405.71500	390.746	17.45	0.2223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,699.41630	3,736.817	13.45	0.9769	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,496.75380	2,513.828	17.11	0.7888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			429.35380	411.628	17.11	0.2112	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,739.23990	1,746.631	18.99	0.6211	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,061.83990	1,034.431	18.99	0.3789	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			626.64010	621.044	24.79	0.2569	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,619.24010	4,578.844	24.79	0.7431	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,508.99230	2,526.181	17.07	0.7914	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			421.59230	403.982	17.07	0.2086	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,502.86080	2,519.995	17.09	0.7901	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			425.46080	407.795	17.09	0.2099	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,684.61800	2,703.811	17.62	0.7681	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			565.11800	548.611	17.62	0.2319	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,678.84040	2,698.041	17.64	0.7670	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			569.34040	552.841	17.64	0.2330	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,690.41200	2,709.605	17.60	0.7692	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			560.91200	544.405	17.60	0.2308	0.00	0	0
Total \$ / R Option												61,228,732.93	139,790	2,046,299
Total \$ / R												922,719,202.13	192,528	3,235,745
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.29600		16.26200			0.0000	831,096.00	51	1,096
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.58420		16.55000			0.0000	248,763.00	15	169
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.90690		16.87100			0.0000	50,720.70	3	93
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.21730		17.18140			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,130,579.70	69	1,358
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			387,226.70110	390,630.066	26.47	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			26.70110	30.066	26.47	0.0008	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			386,227.37250	389,630.796	26.45	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			27.37250	30.796	26.45	0.0008	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			385,228.05850	388,631.543	26.43	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			28.05850	31.543	26.43	0.0008	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			312,546.08060	316,034.346	18.10	0.9769	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,546.08060	1,614.345	18.10	0.0231	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			311,573.19210	315,060.952	18.09	0.9765	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,573.19210	1,640.952	18.09	0.0235	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			310,600.71290	314,087.884	18.08	0.9762	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	13/06/2016	Foreign Exchange Option		13.46	Put			1,600.71290	1,667.884	18.08	0.0238	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			209,563.91370	212,168.479	17.09	0.8281	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			23,463.91370	22,478.479	17.09	0.1719	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			211,008.67820	213,649.332	17.06	0.8310	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			22,908.67820	21,959.332	17.06	0.1690	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			210,285.43620	212,907.936	17.08	0.8295	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			23,185.43620	22,217.935	17.08	0.1705	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			245,386.24450	247,655.018	16.47	0.8353	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			26,246.24450	24,925.018	16.47	0.1647	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			244,681.54060	246,947.399	16.49	0.8339	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			26,541.54060	25,217.399	16.49	0.1661	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			243,978.82030	246,242.227	16.52	0.8326	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			26,838.82030	25,512.227	16.52	0.1674	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,130,579.70	69	1,358
£ / R	On 26/02/2016	Foreign Exchange Future				23.65340		23.36210			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future				23.66670		23.37540			0.0000	804,667.80	34	56
£ / R	On 07/03/2016	Foreign Exchange Future				23.69780		23.40670			0.0000	0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future				23.72950		23.43800			0.0000	77,002,227.50	3,245	34,574
£ / R	On 15/04/2016	Foreign Exchange Future				23.87600		23.58350			0.0000	0.00	0	116
£ / R	On 13/06/2016	Foreign Exchange Future				24.15630		23.86010			0.0000	966,252.00	40	2,766
£ / R	On 08/09/2016	Foreign Exchange Future				24.58220		24.28110			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				24.63780		24.33680			0.0000	0.00	0	890
£ / R	On 19/12/2016	Foreign Exchange Future				25.10630		24.80370			0.0000	0.00	0	0
Total £ / R Future												78,773,147.30	3,319	38,680
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Call			1,334.56660	1,605.781	19.63	0.9211	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Put			62.46660	42.381	19.63	0.0789	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Call			1,409.92860	1,681.218	19.36	0.9211	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Put			64.52860	44.518	19.36	0.0789	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Call			1,388.79530	1,649.144	18.92	0.8925	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Put			102.09530	71.344	18.92	0.1075	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Call			4,253.08440	4,544.067	26.35	0.9934	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Put			5.08440	4.567	26.35	0.0066	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Call			4,243.12470	4,534.103	26.32	0.9933	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Put			5.12470	4.603	26.32	0.0067	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Call			4,233.16530	4,524.140	26.29	0.9933	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Put			5.16530	4.640	26.29	0.0067	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Call			1,505.05590	1,763.005	18.82	0.8868	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Put			117.05590	83.505	18.82	0.1132	0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Call			749.06470	925.375	19.09	0.6638	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Put			461.06470	345.875	19.09	0.3362	0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Call			414.48110	523.530	19.94	0.4573	0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Put			926.48110	744.030	19.94	0.5427	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	25.30	Call			139.19420	181.939	21.82	0.1974	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			2,001.19420	1,752.439	21.82	0.8026	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,706.85870	2,996.342	21.23	0.9741	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			18.85870	16.842	21.23	0.0259	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			595.29950	707.893	20.20	0.4580	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,211.79950	1,031.893	20.20	0.5420	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			425.29360	488.146	22.30	0.2656	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,065.19360	2,831.846	22.30	0.7344	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,471.47700	3,755.918	19.77	0.9258	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			111.37700	99.618	19.77	0.0742	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,462.26330	3,746.616	19.76	0.9253	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			112.16330	100.316	19.76	0.0747	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			960.70680	1,090.911	20.07	0.5043	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,400.60680	1,234.611	20.07	0.4957	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,480.69340	3,765.224	19.78	0.9262	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			110.59340	98.924	19.78	0.0738	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,556.76660	2,790.167	18.38	0.7783	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			545.66660	477.967	18.38	0.2217	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			968.69860	1,071.811	20.96	0.4093	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,537.59860	2,339.611	20.96	0.5907	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,355.62320	3,620.478	18.12	0.8701	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			274.52320	238.278	18.12	0.1299	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,570.37150	2,804.425	18.37	0.7802	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			539.27150	472.225	18.37	0.2198	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,563.56300	2,797.291	18.38	0.7793	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			542.46300	475.091	18.38	0.2207	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,151.61010	2,359.135	18.58	0.7047	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			824.81010	731.335	18.58	0.2953	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,163.42930	2,371.688	18.57	0.7068	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			816.62930	723.888	18.57	0.2932	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,157.51020	2,365.406	18.58	0.7058	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			820.71020	727.606	18.58	0.2942	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,893.63030	3,130.366	18.13	0.7554	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			739.93030	674.066	18.13	0.2446	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,906.37780	3,144.167	18.12	0.7570	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			732.67780	667.866	18.12	0.2430	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,899.99490	3,137.258	18.13	0.7562	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			736.29490	670.958	18.13	0.2438	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												78,773,147.30	3,319	117,608
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13738		0.13528			0.0000	0.00	0	5,897
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14018		0.13803			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14340		0.14120			0.0000	0.00	0	947

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	11,432
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call		1,533.22470	1,743.591	19.64	0.9827	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put		5.22470	5.691	19.64	0.0173	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call		3,528.00770	3,737.903	23.21	1.0000	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put		0.00770	0.004	23.21	0.0000	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call		2,528.96040	2,738.425	23.21	0.9983	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put		0.96040	0.525	23.21	0.0017	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put		40.83710	26.413	15.88	0.0463	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call		1,026.42930	1,189.996	16.54	0.7911	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put		223.82930	172.096	16.54	0.2089	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call		2,811.43920	3,027.416	19.35	0.9842	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put		8.83920	9.516	19.35	0.0158	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call		1,843.43710	2,044.313	15.88	0.9537	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call		3,135.52330	3,357.530	17.35	0.9772	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put		15.72330	17.630	17.35	0.0228	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call		2,211.59360	2,415.616	16.96	0.9183	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put		91.79360	75.716	16.96	0.0817	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call		1,418.25870	1,591.724	17.06	0.7863	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put		298.45870	251.824	17.06	0.2137	0.00	0	0	
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,432
€ / R	On	19/02/2016	Foreign Exchange Future			17.85980	17.69740			0.0000	0.00	0	0	
€ / R	On	24/02/2016	Foreign Exchange Future			17.87760	17.71530			0.0000	0.00	0	100	
€ / R	On	26/02/2016	Foreign Exchange Future			17.88160	17.71940			0.0000	303,987.20	17	34	
€ / R	On	07/03/2016	Foreign Exchange Future			17.89150	17.72960			0.0000	71,566.00	4	5	
€ / R	On	14/03/2016	Foreign Exchange Future			17.95210	17.79020			0.0000	12,656,230.50	705	73,182	
€ / R	On	22/03/2016	Foreign Exchange Future			17.90940	17.74750			0.0000	0.00	0	293	
€ / R	On	24/03/2016	Foreign Exchange Future			17.91710	17.75530			0.0000	0.00	0	0	
€ / R	On	15/04/2016	Foreign Exchange Future			17.94550	17.78360			0.0000	0.00	0	11	
€ / R	On	26/04/2016	Foreign Exchange Future			17.96470	17.80270			0.0000	0.00	0	25	
€ / R	On	29/04/2016	Foreign Exchange Future			17.97970	17.81780			0.0000	0.00	0	0	
€ / R	On	25/05/2016	Foreign Exchange Future			17.99720	17.83520			0.0000	0.00	0	74	
€ / R	On	27/05/2016	Foreign Exchange Future			18.01860	17.85650			0.0000	0.00	0	0	
€ / R	On	13/06/2016	Foreign Exchange Future			18.31990	18.15540			0.0000	0.00	0	40,570	
€ / R	On	19/09/2016	Foreign Exchange Future			18.74150	18.57350			0.0000	5,622,450.00	300	6,298	
€ / R	On	19/12/2016	Foreign Exchange Future			19.15360	18.98440			0.0000	0.00	0	5,887	
Total € / R Future												18,654,233.70	1,026	126,479
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		2,298.95530	2,461.127	27.10	0.9959	0.00	0	0	
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		1.55530	1.327	27.10	0.0041	0.00	0	100	
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call		1,645.00500	1,806.673	24.96	0.9803	0.00	0	100	
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		7.60500	6.873	24.96	0.0197	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			135.84250	170.622	19.90	0.3168	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			730.54250	603.022	19.90	0.6832	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,182.70460	2,345.052	24.07	0.9907	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			3.30460	3.452	24.07	0.0093	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,165.96700	2,328.105	21.76	0.9845	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			6.36700	6.605	21.76	0.0155	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,813.88560	1,976.540	19.17	0.9683	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			13.68560	14.440	19.17	0.0317	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,804.04680	1,966.707	19.12	0.9679	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			13.84680	14.607	19.12	0.0321	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,834.82900	2,996.943	24.00	0.9902	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			4.62900	4.843	24.00	0.0098	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,745.24870	2,907.395	23.58	0.9892	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			5.04870	5.295	23.58	0.0108	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,427.14690	2,589.432	22.08	0.9847	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			6.94690	7.332	22.08	0.0153	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,761.76030	3,923.545	27.41	0.9971	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.56030	1.445	27.41	0.0029	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,193.50660	3,355.519	25.69	0.9933	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			3.30660	3.419	25.69	0.0067	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,894.57160	3,056.666	24.29	0.9908	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			4.37160	4.566	24.29	0.0092	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,801.63930	3,963.434	27.48	0.9973	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.43930	1.334	27.48	0.0027	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,791.66870	3,953.461	27.46	0.9973	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.46870	1.361	27.46	0.0027	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,781.69870	3,943.489	27.45	0.9972	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.49870	1.389	27.45	0.0028	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,740.39060	4,902.278	29.08	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.19060	0.178	29.08	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,590.46750	4,752.349	28.82	0.9995	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.26750	0.249	28.82	0.0005	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,941.28130	4,103.104	27.72	0.9980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			1.08130	1.004	27.72	0.0020	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,008.97020	1,144.449	18.58	0.8444	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			118.77020	92.349	18.58	0.1556	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			6.73100	6.363	26.16	0.0122	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,116.53100	3,954.263	26.16	0.9878	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,661.48540	1,819.524	18.42	0.9613	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			21.28540	17.424	18.42	0.0387	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,521.92200	1,677.513	18.45	0.9464	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			31.72200	25.413	18.45	0.0536	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,120.65370	1,262.472	18.55	0.8749	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			90.45370	70.372	18.55	0.1251	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,853.26190	2,015.891	19.36	0.9698	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			13.06190	13.791	19.36	0.0302	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		268.03160	314.057	20.20	0.3643	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		940.53160	824.657	20.20	0.6357	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		281.51830	328.777	20.27	0.3701	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		946.21830	831.677	20.27	0.6299	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,077.79590	965.476	20.17	0.6160	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		361.39590	410.976	20.17	0.3840	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		387.24490	436.387	20.08	0.3828	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,154.54490	1,041.687	20.08	0.6172	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		403.54330	453.585	20.07	0.3887	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,155.74330	1,043.885	20.07	0.6113	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		462.92380	512.188	19.95	0.3891	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,307.72380	1,194.988	19.95	0.6109	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		477.29800	527.490	19.96	0.3946	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,300.79800	1,188.890	19.96	0.6054	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		48.00480	43.055	19.00	0.0477	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,943.99410	3,103.470	19.00	0.9518	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		48.59410	43.570	19.00	0.0482	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		47.42270	42.546	19.01	0.0472	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,953.40480	3,112.955	19.00	0.9523	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,970.33850	4,135.193	20.84	0.9823	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		14.93850	15.293	20.84	0.0177	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		2,303.63840	2,455.427	18.43	0.9040	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		108.23840	95.527	18.43	0.0960	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,962.82270	3,122.446	19.01	0.9528	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		51.90540	44.006	17.05	0.0408	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		3,666.10040	3,825.718	17.03	0.9589	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		52.60040	44.218	17.03	0.0411	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		3,684.71760	3,845.296	17.08	0.9594	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		51.21760	43.796	17.08	0.0406	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		3,675.40540	3,835.506	17.05	0.9592	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		316.35650	293.109	18.12	0.1587	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		2,519.72550	2,658.466	18.06	0.7953	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		435.32550	404.866	18.06	0.2047	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		2,454.07960	2,591.404	18.05	0.7864	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		459.67960	427.803	18.05	0.2136	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		462.44170	430.407	18.05	0.2146	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		2,439.61530	2,576.621	18.04	0.7843	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		465.21530	433.021	18.04	0.2157	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		851.30460	891.239	21.22	0.3761	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		2,666.90460	2,537.639	21.22	0.6239	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,900.75650	3,046.709	18.12	0.8413	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		648.70990	674.431	22.35	0.2960	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		3,564.30990	3,420.831	22.35	0.7040	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		2,446.84170	2,584.007	18.05	0.7854	0.00	0	0
Total € / R Option											0.00	0	333,470

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												18,654,233.70	1,026	459,949
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.54630		11.43400			0.0000	4,168,214.30	361	13,397
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.70200		11.58860			0.0000	0.00	0	3,317
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.88000		11.76530			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.05430		11.93920			0.0000	0.00	0	69
Total AU\$ / R Future												4,168,214.30	361	17,283
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			20.99520	24.111	18.24	0.0784	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,186.99520	1,077.811	18.24	0.9216	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			679.81820	776.991	16.22	0.8982	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			45.81820	30.691	16.22	0.1018	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			264.49440	319.017	15.76	0.6066	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			230.49440	172.717	15.76	0.3934	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			259.42390	313.142	15.76	0.6001	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			235.42390	176.842	15.76	0.3999	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,925.42240	2,037.593	22.85	0.9954	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			1.42240	1.293	22.85	0.0046	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,636.45830	1,748.553	20.97	0.9917	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			2.45830	2.253	20.97	0.0083	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,044.56240	1,154.172	17.11	0.9696	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			10.56240	7.872	17.11	0.0304	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,945.37120	2,057.546	22.97	0.9956	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			1.37120	1.246	22.97	0.0044	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,935.39660	2,047.569	22.91	0.9955	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			1.39660	1.269	22.91	0.0045	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			48.44490	41.635	17.53	0.0729	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,555.27800	1,662.201	17.56	0.9293	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			46.67800	40.202	17.56	0.0707	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,546.15510	1,652.913	17.54	0.9282	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			47.55510	40.913	17.54	0.0718	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,537.04490	1,643.635	17.53	0.9271	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			100.50330	86.983	16.54	0.1095	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,657.16070	1,758.185	16.53	0.8892	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			101.86070	88.185	16.53	0.1108	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,674.45860	1,775.795	16.55	0.8918	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			99.15860	85.795	16.55	0.1082	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,665.80330	1,766.983	16.54	0.8905	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,500.59720	1,592.931	16.07	0.8139	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			221.39720	198.631	16.07	0.1861	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,492.77600	1,584.921	16.06	0.8123	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			223.57600	200.622	16.06	0.1877	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,484.97150	1,576.928	16.05	0.8108	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			225.77150	202.628	16.05	0.1892	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R												4,168,214.30	361	18,483
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.74360		11.55850			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.95380		11.76600			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			24.21820	13.684	15.67	0.0523	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			791.18630	966.442	15.74	0.9507	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			22.68630	12.842	15.74	0.0493	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			781.94090	956.857	15.71	0.9492	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			23.44090	13.257	15.71	0.0508	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			772.71820	947.284	15.67	0.9477	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,010.16950	1,165.715	15.35	0.8598	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			114.16950	81.915	15.35	0.1402	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,002.26460	1,157.328	15.35	0.8575	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			116.26460	83.528	15.35	0.1425	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			994.38630	1,148.964	15.35	0.8553	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			118.38630	85.164	15.35	0.1447	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.11510		15.99250			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.46980		16.34430			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			1,073.67810	1,185.086	19.73	0.8708	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			81.17810	69.986	19.73	0.1292	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,065.28760	1,176.384	19.72	0.8688	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			82.78760	71.284	19.72	0.1312	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,082.09230	1,193.808	19.75	0.8728	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			79.59230	68.708	19.75	0.1272	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,078.91290	2,196.791	19.85	0.8839	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			124.61290	116.991	19.85	0.1161	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,070.10300	2,187.843	19.83	0.8829	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			125.80300	118.043	19.83	0.1171	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,061.30290	2,178.903	19.81	0.8820	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			127.00290	119.103	19.81	0.1180	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			2.44530		2.43860			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.45810		2.44800			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,466.83290	2,537.422	24.46	0.9109	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			80.83290	84.422	24.46	0.0891	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,375.99710	2,446.516	24.33	0.9025	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			89.99710	93.516	24.33	0.0975	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,558.48700	2,630.274	24.67	0.9179	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			72.48700	77.274	24.67	0.0821	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,751.29250	2,853.390	22.21	0.8068	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			371.29250	372.390	22.21	0.1932	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,672.73150	2,773.907	22.13	0.7981	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			392.73150	392.907	22.13	0.2019	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,595.11500	2,695.310	22.05	0.7891	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			415.11500	414.310	22.05	0.2109	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			2.40600		2.38420			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.45590		2.43400			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,381.90880	2,595.344	21.02	0.9507	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			39.90880	35.344	21.02	0.0493	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,289.62400	2,501.650	21.05	0.9433	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			47.62400	41.651	21.05	0.0567	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,478.77020	2,692.828	21.40	0.9544	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			36.77020	32.828	21.40	0.0456	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			161.68580	152.373	21.25	0.0979	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,676.42910	3,889.707	21.30	0.9139	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			136.42910	130.707	21.30	0.0861	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,588.64680	3,800.208	21.28	0.9081	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			148.64680	141.208	21.28	0.0919	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,501.68580	3,711.373	21.25	0.9021	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.09080		2.08850			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.12660		2.12470			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.16460		2.16300			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.19860		2.19810			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			376.90970	371.948	18.15	0.4204	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			691.90970	663.948	18.15	0.5796	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			343.46170	337.752	18.30	0.3911	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			758.46170	729.752	18.30	0.6089	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			312.65470	306.309	18.45	0.3631	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			827.65470	798.309	18.45	0.6369	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			977.31100	969.493	18.46	0.5332	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			930.31100	903.493	18.46	0.4668	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			933.82510	925.184	18.53	0.5164	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			986.82510	959.184	18.53	0.4836	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			891.99880	882.573	18.60	0.4997	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,044.99880	1,016.573	18.60	0.5003	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,514.06030	1,507.964	18.82	0.5848	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,084.06030	1,061.964	18.82	0.4152	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,463.81360	1,456.769	18.83	0.5725	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,133.81360	1,110.769	18.83	0.4275	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,414.81640	1,406.833	18.84	0.5601	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,184.81640	1,160.833	18.84	0.4399	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,865.71540	1,852.075	19.05	0.5951	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,284.71540	1,266.075	19.05	0.4049	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,966.36460	1,953.641	18.98	0.6155	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,185.36460	1,167.641	18.98	0.3845	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,915.49610	1,902.314	19.01	0.6053	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,234.49610	1,216.314	19.01	0.3947	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			0.15810		0.15760			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15650		0.15680			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15710		0.15690			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			0.07650		0.07580			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06790		0.06770			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06440		0.06420			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.79410		10.51800			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.92750		10.64900			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.07970		10.79820			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,379.57640	1,655.051	19.37	0.9957	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.57640	0.951	19.37	0.0043	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,369.62920	1,645.080	19.32	0.9955	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.62920	0.980	19.32	0.0045	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,359.68380	1,635.109	19.27	0.9954	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1.68380	1.009	19.27	0.0046	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			16.94500	12.061	17.27	0.0270	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,656.25090	1,929.764	17.23	0.9726	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			17.25090	12.264	17.23	0.0274	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,675.64480	1,949.363	17.30	0.9735	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			16.64480	11.863	17.30	0.0265	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,665.94500	1,939.561	17.27	0.9730	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,426.28660	1,682.793	15.81	0.9074	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			88.08660	63.093	15.81	0.0926	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,417.68380	1,673.811	15.80	0.9061	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			89.48380	64.111	15.80	0.0939	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,409.09870	1,664.843	15.79	0.9048	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			90.89870	65.143	15.79	0.0952	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			1.41860		1.41710			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.43350		1.43200			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.44960		1.44820			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.46360		1.46220			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			71.00000	86.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	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			29.00000	14.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			171.00000	186.000		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			1,120.00000	1,135.000		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			1,020.00000	1,035.000		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			920.00000	935.000		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			282.00000	296.000		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			482.00000	496.000		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			382.00000	396.000		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

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	1.41	Call			522.00000	536.000		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			422.00000	436.000		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			622.00000	636.000		1.0000	0.00	0	0
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			1.10160		1.09400			0.0000	27,540.00	25	2,000
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10470		1.09700			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10850		1.10090			0.0000	0.00	0	0
Total QUANTO € / \$ Future												27,540.00	25	2,000
Total QUANTO € / \$												27,540.00	25	2,000
RAIN	On	13/06/2016	Foreign Exchange Future			28,560.71000		28,348.77000			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			11.41680		11.37670			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.59100		11.55360			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			1,401.56650	1,442.115	19.89	0.9810	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			4.86650	5.315	19.89	0.0190	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,391.66060	1,432.222	19.82	0.9806	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			4.96060	5.422	19.82	0.0194	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,381.75660	1,422.331	19.76	0.9802	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			5.05660	5.531	19.76	0.0198	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,402.95760	1,438.048	17.05	0.9021	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			59.35760	57.048	17.05	0.0979	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,420.99800	1,456.259	17.09	0.9048	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			57.39800	55.259	17.09	0.0952	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,411.97070	1,447.147	17.07	0.9035	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			58.37070	56.147	17.07	0.0965	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			5.50120		5.44350			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.45460		5.40320			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Future									0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Call			954.14050	1,011.750	23.52	0.9960	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			0.64050	0.550	23.52	0.0040	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			944.16800	1,001.773	23.39	0.9958	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			0.66800	0.573	23.39	0.0042	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			934.19680	991.798	23.26	0.9956	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			0.69680	0.598	23.26	0.0044	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Call			674.54460	722.402	18.14	0.9045	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			31.34460	27.802	18.14	0.0955	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			665.57310	713.268	18.09	0.9018	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			32.37310	28.668	18.09	0.0982	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			656.63120	704.159	18.04	0.8990	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			33.43120	29.559	18.04	0.1010	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			1.39220		1.38600			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.30970		1.30530			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									964,244,184.20	57,538	1,397,778
Total Options									61,228,732.93	139,790	2,459,897
Grand Total:									1,025,472,917.13	197,328	3,857,675