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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2016

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			16.20760		15.96430			0.0000	0.00	0	0
\$ / R On 09/02/2016 Foreign Exchange Future			16.21050		15.96430			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.21050		15.96430			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			16.21300		15.96930			0.0000	0.00	0	369
\$ / R On 15/02/2016 Foreign Exchange Future			16.22060		15.97680			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.22320		15.97930			0.0000	0.00	0	924
\$ / R On 17/02/2016 Foreign Exchange Future			16.22570		15.98180			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			16.23140		15.98800			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.25020		16.00650			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.25330		16.00960			0.0000	780,158.40	48	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.26270		16.01880			0.0000	0.00	0	306
\$ / R On 02/03/2016 Foreign Exchange Future			16.26900		16.02500			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.28460		16.04050			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.29700		16.05260			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.30610		16.06150			0.0000	968,647,564.40	59,404	934,420
\$ / R On 15/03/2016 Foreign Exchange Future			16.30910		16.06450			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.31210		16.06750			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.33330		16.08830			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.35150		16.10610			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			16.35760		16.11200			0.0000	0.00	0	35
\$ / R On 04/04/2016 Foreign Exchange Future			16.36970		16.12390			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			16.37270		16.12690			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.37570		16.12990			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.37880		16.13280			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			16.39090		16.14470			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			16.40340		16.15710			0.0000	0.00	0	1,960
\$ / R	On	18/04/2016	Foreign Exchange Future			16.41280		16.16640			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.41910		16.17260			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.43480		16.18810			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.43790		16.19120			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.44730		16.20050			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			16.48180		16.23460			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.49120		16.24410			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.50370		16.25670			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.53500		16.28810			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.54760		16.30070			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.56640		16.31960			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.57260		16.32590			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.57580		16.32910			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.58830		16.34160			0.0000	137,782,419.80	8,306	106,936
\$ / R	On	24/06/2016	Foreign Exchange Future			16.62280		16.37630			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.63530		16.38880			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.72300		16.47700			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.72610		16.48010			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.77310		16.52760			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.78680		16.54080			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.82460		16.57700			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.86230		16.61320			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.86910		16.61980			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.87260		16.62310			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.88630		16.63630			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.89310		16.64290			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.90680		16.65600			0.0000	37,617,630.00	2,225	123,497
\$ / R	On	28/09/2016	Foreign Exchange Future			16.93770		16.68570			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.03370		16.77790			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.14890		16.88840			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.20550		16.94260			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.22330		16.95960			0.0000	22,390,290.00	1,300	14,403
\$ / R	On	13/03/2017	Foreign Exchange Future			17.47790		17.20780			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.68960		17.42850			0.0000	0.00	0	0
Total \$ / R Future												1,167,218,062.60	71,283	1,195,504
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			7.22080	0.000	22.30	0.0000	0.00	0	0
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			612.92080	362.400	22.30	1.0000	0.00	0	0
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Call			72.41660	170.488	24.25	0.7556	0.00	0	2,500
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Put			178.11660	29.988	24.25	0.2444	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	10/02/2016	Foreign Exchange Option	16.01	Call			113.71350	242.415	24.28	0.7585	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			159.41350	41.915	24.28	0.2415	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			29.79340	36.538	24.92	0.2160	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			515.49340	276.038	24.92	0.7840	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			13.95500	32.715	24.87	0.1511	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			704.65500	479.715	24.87	0.8489	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			12.25020	29.436	25.10	0.1377	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			732.95020	506.436	25.10	0.8623	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,369.31570	4,613.013	81.88	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.01570	0.013	81.88	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			593.46950	820.326	27.95	0.9619	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			24.16950	7.326	27.95	0.0381	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			16.48600	28.332	20.89	0.1235	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			819.68600	587.732	20.89	0.8765	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			37.55690	60.470	20.23	0.2201	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			668.25690	447.270	20.23	0.7799	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			41.42650	63.296	20.21	0.2181	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			699.62650	477.596	20.21	0.7819	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,087.12880	1,326.989	24.44	0.9784	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			9.12880	5.589	24.44	0.0216	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,059.00560	2,301.848	30.49	0.9982	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			1.00560	0.448	30.49	0.0018	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,691.00720	1,932.735	28.71	0.9949	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			3.00720	1.335	28.71	0.0051	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,507.04100	2,750.465	27.97	0.9990	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.54100	0.265	27.97	0.0010	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,182.64000	1,420.068	22.86	0.9689	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			16.14000	9.868	22.86	0.0311	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			491.35170	671.568	18.96	0.8304	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			124.85170	61.368	18.96	0.1696	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,206.52120	4,450.228	39.87	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02120	0.029	39.87	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,370.21360	1,610.669	23.68	0.9773	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			10.61360	7.369	23.68	0.0227	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,429.90450	1,669.024	22.10	0.9803	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			11.10450	6.324	22.10	0.0197	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			0.00000	350.611	19.11	0.5640	3,506,114.00	10,000	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			0.00000	247.911	19.11	0.4360	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,100.91560	2,343.823	24.52	0.9962	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			2.11560	1.123	24.52	0.0038	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,415.30110	1,655.676	21.13	0.9794	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			10.30110	6.676	21.13	0.0206	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			633.45140	826.632	18.61	0.8554	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			108.45140	57.632	18.61	0.1446	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,434.69370	1,675.378	21.21	0.9803	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			9.69370	6.378	21.21	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	02/03/2016	Foreign Exchange Option	14.61	Call			1,424.99330	1,665.525	21.17	0.9798	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			9.99330	6.525	21.17	0.0202	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,403.81290	1,641.010	18.86	0.9799	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			13.31290	6.410	18.86	0.0201	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,522.96590	3,767.193	27.49	0.9995	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.36590	0.193	27.49	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			153.45920	206.487	20.71	0.3158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			941.95920	750.387	20.71	0.6842	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			144.36450	194.458	20.84	0.3008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			982.86450	788.358	20.84	0.6992	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			127.72530	172.368	21.10	0.2725	5,343,420.40	31,000	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,066.22530	866.268	21.10	0.7275	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			232.78460	312.023	19.82	0.4357	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			671.28460	505.923	19.82	0.5643	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			219.42540	294.437	19.95	0.4170	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			707.92540	538.337	19.95	0.5830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			172.95650	232.671	20.46	0.3474	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			861.45650	676.571	20.46	0.6526	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			304.56020	406.022	19.27	0.5267	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			513.06020	369.922	19.27	0.4733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			280.81580	374.633	19.41	0.4982	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			559.31580	408.533	19.41	0.5018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			246.90570	330.530	19.69	0.4548	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			635.40570	474.430	19.69	0.5452	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			365.69680	487.846	19.07	0.5927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			414.19680	291.746	19.07	0.4073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			349.47760	466.378	19.12	0.5762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			437.97760	310.278	19.12	0.4238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			330.09530	440.494	19.18	0.5555	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			468.59530	334.394	19.18	0.4445	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			465.88970	611.718	18.81	0.6780	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			304.38970	205.618	18.81	0.3220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			419.95980	556.338	18.92	0.6418	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			348.45980	240.238	18.92	0.3582	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			415.06690	550.396	18.93	0.6378	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			353.56690	244.296	18.93	0.3622	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			550.15570	711.531	18.62	0.7358	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			238.65570	155.431	18.62	0.2642	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			538.36160	697.691	18.65	0.7283	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			246.86160	161.591	18.65	0.2717	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			492.90200	643.957	18.75	0.6977	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			281.40200	187.857	18.75	0.3023	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			650.67750	827.925	18.42	0.7927	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			179.17750	111.825	18.42	0.2073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			644.07570	820.363	18.44	0.7893	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			182.57570	114.263	18.44	0.2107	0.00	0	0

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\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			0.00000	746.834	18.56	0.7542	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			0.00000	140.734	18.56	0.2458	4,362,754.00	31,000	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			677.49680	858.537	18.38	0.8059	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			165.99680	102.437	18.38	0.1941	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			670.72830	850.829	18.39	0.8026	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			169.22830	104.729	18.39	0.1974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			664.00300	843.158	18.40	0.7993	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			172.50300	107.058	18.40	0.2007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			747.41800	937.978	18.28	0.8367	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			135.91800	81.878	18.28	0.1633	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			740.24450	929.841	18.29	0.8338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			138.74450	83.740	18.29	0.1662	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			691.15430	874.060	18.35	0.8124	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			159.65430	97.960	18.35	0.1876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			939.48570	1,150.817	18.14	0.8994	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			77.98570	44.717	18.14	0.1006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			898.95660	1,106.910	18.17	0.8884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			87.45660	50.810	18.17	0.1116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			883.13380	1,089.521	18.18	0.8838	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			91.63380	53.421	18.18	0.1162	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,082.97020	1,304.290	18.05	0.9314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			51.47020	28.190	18.05	0.0686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,074.30400	1,295.100	18.05	0.9297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			52.80400	29.000	18.05	0.0703	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			972.47930	1,186.370	18.12	0.9077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			70.97930	40.270	18.12	0.0923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,117.89380	1,341.231	18.03	0.9377	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			46.39380	25.131	18.03	0.0623	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,109.12430	1,331.969	18.03	0.9361	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			47.62430	25.869	18.03	0.0639	1,040,363.79	40,216	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,100.38020	1,322.725	18.04	0.9346	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			48.88020	26.625	18.04	0.0654	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,335.11620	1,568.050	17.89	0.9670	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			23.61620	11.950	17.89	0.0330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,288.89260	1,520.163	17.92	0.9620	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			27.39260	14.063	17.92	0.0380	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,197.90400	1,425.329	17.98	0.9503	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			36.40400	19.229	17.98	0.0497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,572.03310	1,812.827	18.58	0.9807	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			10.53310	6.727	18.58	0.0193	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,485.77080	1,723.848	18.13	0.9777	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			14.27080	7.748	18.13	0.0223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,381.77390	1,616.211	17.86	0.9714	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			20.27390	10.111	17.86	0.0286	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,808.12260	2,050.768	19.76	0.9869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			6.62260	4.668	19.76	0.0131	0.00	0	402

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	14.31	Call		1,758.63630	2,001.131	19.51	0.9858	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		7.13630	5.031	19.51	0.0142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,600.98640	1,842.521	18.72	0.9817	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		9.48640	6.421	18.72	0.0183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,966.74200	2,209.789	20.54	0.9897	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		5.24200	3.689	20.54	0.0103	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,867.56110	2,110.371	20.05	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		6.06110	4.271	20.05	0.0120	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,857.65100	2,100.434	20.00	0.9878	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		6.15100	4.334	20.00	0.0122	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		2,125.67980	2,369.033	21.33	0.9919	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		4.17980	2.933	21.33	0.0081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		2,115.73860	2,359.075	21.28	0.9918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		4.23860	2.975	21.28	0.0082	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,066.04650	2,309.294	21.04	0.9912	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		4.54650	3.194	21.04	0.0088	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,434.24520	2,678.008	22.86	0.9949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		2.74520	1.908	22.86	0.0051	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,314.72190	2,558.349	22.27	0.9939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		3.22190	2.249	22.27	0.0061	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		2,304.76560	2,548.380	22.22	0.9938	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		3.26560	2.280	22.22	0.0062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,803.20550	3,047.267	24.68	0.9970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		1.70550	1.167	24.68	0.0030	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,563.81580	2,807.702	23.50	0.9958	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		2.31580	1.602	23.50	0.0042	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,513.97140	2,757.813	23.25	0.9954	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		2.47140	1.713	23.25	0.0046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		3,112.66400	3,356.807	25.95	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		1.16400	0.707	25.95	0.0018	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,962.89800	3,207.048	25.46	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.39800	0.948	25.46	0.0024	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,863.08230	3,107.179	24.97	0.9972	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.58230	1.079	24.97	0.0028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,512.01450	3,756.374	26.92	0.9993	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.51450	0.274	26.92	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,322.30170	3,566.532	26.46	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.80170	0.432	26.46	0.0011	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,262.42050	3,506.598	26.32	0.9987	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.92050	0.498	26.32	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		4,001.65690	4,246.182	28.11	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.15690	0.082	28.11	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,951.67770	4,196.193	27.99	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.17770	0.093	27.99	0.0003	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,801.75670	4,046.235	27.62	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.25670	0.135	27.62	0.0004	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,061.63510	4,306.170	28.25	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.13510	0.070	28.25	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,021.64930	4,266.178	28.15	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.14930	0.078	28.15	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,011.65310	4,256.180	28.13	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.15310	0.080	28.13	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,231.58790	4,476.145	28.66	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.08790	0.045	28.66	0.0001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,151.60770	4,396.155	28.47	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.10770	0.055	28.47	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,111.61920	4,356.162	28.37	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.11920	0.062	28.37	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,511.54260	4,756.122	29.34	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.04260	0.022	29.34	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,461.54850	4,706.125	29.22	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.04850	0.025	29.22	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,261.58140	4,506.142	28.74	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.08140	0.042	28.74	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,011.50820	5,256.103	29.70	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00820	0.003	29.70	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.03580	0.053	30.78	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,088.53580	6,843.953	30.78	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	30.78	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,938.50000	133,693.900	30.78	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			25.71230	35.835	23.85	0.0693	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,204.21230	1,969.735	23.85	0.9307	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			2.89760	3.257	27.97	0.0072	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,171.39760	3,927.157	27.97	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.26030	0.379	30.78	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,988.76030	5,744.279	30.78	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			102.40950	138.341	21.54	0.2269	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,220.90950	1,012.241	21.54	0.7731	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			77.24830	103.981	22.09	0.1779	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,425.74830	1,207.881	22.09	0.8221	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			57.67180	77.126	22.66	0.1371	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,646.17180	1,421.026	22.66	0.8629	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			534.61030	691.690	18.73	0.7188	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			260.11030	172.590	18.73	0.2812	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,729.82300	2,973.740	24.25	0.9959	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.32300	1.640	24.25	0.0041	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,455.51200	1,692.335	18.13	0.9722	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			18.01200	10.235	18.13	0.0278	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,424.10660	2,667.373	22.18	0.9906	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			5.80660	4.073	22.18	0.0094	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,180.68190	1,401.444	18.23	0.9205	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			62.38190	38.144	18.23	0.0795	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			531.01160	671.852	18.84	0.6489	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			384.91160	280.352	18.84	0.3511	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,306.32460	4,551.615	25.92	0.9997	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.22460	0.115	25.92	0.0003	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,612.05180	2,855.612	22.23	0.9911	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			5.95180	4.112	22.23	0.0089	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			981.29360	1,184.218	18.19	0.8575	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			125.19360	82.718	18.19	0.1425	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			265.63920	340.258	20.27	0.3990	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			883.63920	712.658	20.27	0.6010	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	25.49	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,066.10000	99,820.300	25.49	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			620.09180	769.294	18.75	0.6765	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			363.19180	266.594	18.75	0.3235	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			274.84010	348.638	20.34	0.3924	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			937.94010	765.938	20.34	0.6076	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			540.55370	675.808	19.01	0.6222	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			450.65370	340.108	19.01	0.3778	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			464.37810	582.294	19.29	0.5622	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			561.57810	433.494	19.29	0.4378	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			596.04810	737.648	18.86	0.6418	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			431.34810	326.748	18.86	0.3582	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			665.53850	816.117	18.83	0.6680	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			398.43850	302.717	18.83	0.3320	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,218.74330	2,460.143	20.05	0.9699	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			22.34330	17.343	20.05	0.0301	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			961.45110	1,150.811	18.25	0.7941	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			215.05110	158.011	18.25	0.2059	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			263.32060	330.145	20.85	0.3456	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,186.92060	1,007.345	20.85	0.6544	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			366.03360	456.120	20.12	0.4396	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			903.43360	747.020	20.12	0.5604	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			359.34520	446.702	20.24	0.4222	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			981.24520	821.902	20.24	0.5778	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			848.59590	1,018.938	18.38	0.7301	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			317.39590	241.038	18.38	0.2699	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			535.16030	659.450	19.31	0.5580	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			633.96030	511.550	19.31	0.4420	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			398.18250	493.488	20.02	0.4530	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			896.98250	745.588	20.02	0.5470	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,392.63080	4,639.036	25.37	0.9980	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.43080	1.136	25.37	0.0020	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,705.40760	2,948.350	20.73	0.9822	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			14.20760	10.450	20.73	0.0178	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			574.44630	705.605	19.24	0.5761	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			603.94630	488.305	19.24	0.4239	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	04/05/2016	Foreign Exchange Option	16.70	Call			31.80610	14.367	0.39	0.5433	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			28.40610	10.967	0.39	0.4567	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,007.57940	1,194.007	18.24	0.7610	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			282.97940	222.207	18.24	0.2390	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,004.25290	2,241.290	18.69	0.9424	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			49.65290	39.490	18.69	0.0576	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			759.47160	910.824	18.83	0.6464	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			495.37160	399.624	18.83	0.3536	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			417.04730	507.813	20.40	0.4215	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,110.34730	954.113	20.40	0.5785	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			536.17840	643.728	19.97	0.4855	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			948.07840	808.729	19.97	0.5145	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,491.69620	4,738.102	24.16	0.9956	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.59620	3.101	24.16	0.0044	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,808.66050	3,050.004	19.02	0.9774	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			20.56050	15.004	19.02	0.0226	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			757.43090	900.959	19.09	0.6140	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			599.33090	495.959	19.09	0.3860	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,614.09310	1,833.676	17.93	0.8759	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			133.39310	106.076	17.93	0.1241	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,125.20340	4,371.213	22.26	0.9932	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.60340	4.813	22.26	0.0068	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,177.17910	1,366.162	18.22	0.7650	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			307.57910	249.762	18.22	0.2350	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			990.65530	1,155.927	18.54	0.6959	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			444.75530	363.327	18.54	0.3041	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,831.46370	2,059.072	18.02	0.8986	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			105.56370	86.472	18.02	0.1014	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,055.96270	3,296.980	18.48	0.9831	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			16.86270	11.180	18.48	0.0169	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,046.23530	3,287.067	18.44	0.9829	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			17.13530	11.267	18.44	0.0171	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,036.51120	3,277.277	18.44	0.9826	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			17.41120	11.477	18.44	0.0174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,068.13190	3,309.712	18.29	0.9829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			16.53190	11.412	18.29	0.0171	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,058.41190	3,299.800	18.26	0.9827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			16.81190	11.500	18.26	0.0173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,864.94700	3,104.863	18.21	0.9761	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			23.34700	16.563	18.21	0.0239	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,836.09490	3,075.767	18.21	0.9749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			24.49490	17.467	18.21	0.0251	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,155.78770	3,398.963	18.59	0.9841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			14.18770	10.663	18.59	0.0159	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,939.57880	2,167.356	18.00	0.9075	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			97.97880	79.056	18.00	0.0925	0.00	0	17,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,646.31340	1,862.918	17.92	0.8652	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		154.71340	124.618	17.92	0.1348	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		3,048.69650	3,290.017	18.25	0.9824	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		17.09650	11.717	18.25	0.0176	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,529.94300	1,738.840	17.93	0.8433	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		188.34300	150.540	17.93	0.1567	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		948.42700	1,106.803	18.67	0.6705	0.00	0	250
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		506.82700	418.503	18.67	0.3295	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		2,162.19920	2,393.862	18.05	0.9313	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		70.59920	55.562	18.05	0.0687	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		873.24490	1,022.958	18.89	0.6379	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		581.64490	484.658	18.89	0.3621	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		849.37900	996.213	18.96	0.6270	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		607.77900	507.913	18.96	0.3730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,583.67210	1,795.750	17.90	0.8540	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		172.07210	137.450	17.90	0.1460	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		790.03930	929.442	19.16	0.5988	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		678.43930	571.142	19.16	0.4012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		679.90110	803.155	19.56	0.5414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		838.30110	714.855	19.56	0.4586	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		897.70310	1,050.304	18.81	0.6487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		556.10310	462.004	18.81	0.3513	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		661.35780	781.538	19.64	0.5310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		869.75780	743.238	19.64	0.4690	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		632.73290	748.291	19.76	0.5145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		921.13290	789.991	19.76	0.4855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		816.94600	959.767	19.07	0.6118	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		645.34600	541.467	19.07	0.3882	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		572.81480	679.166	20.07	0.4786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,041.21480	900.866	20.07	0.5214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		539.09160	640.059	20.25	0.4574	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,117.49160	971.759	20.25	0.5426	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		668.71570	790.121	19.61	0.5351	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		857.11570	731.821	19.61	0.4649	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		530.25860	629.788	20.31	0.4518	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,138.65860	991.488	20.31	0.5482	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		499.14450	593.537	20.49	0.4315	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,217.54450	1,065.237	20.49	0.5685	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		625.77500	740.284	19.80	0.5105	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		934.17500	801.984	19.80	0.4895	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		303.71880	361.576	22.13	0.2867	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		1,962.11880	1,773.276	22.13	0.7133	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		292.35700	348.882	22.26	0.2780	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,020.75700	1,830.582	22.26	0.7220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		536.13280	636.616	20.27	0.4556	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,124.53280	978.316	20.27	0.5444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			276.91780	331.620	22.43	0.2660	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,105.31780	1,913.320	22.43	0.7340	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			220.04660	264.483	23.08	0.2188	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,478.44660	2,276.183	23.08	0.7812	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			338.35510	402.905	21.76	0.3145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,786.75510	1,604.605	21.76	0.6855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,187.32390	4,433.261	22.01	0.9932	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.72390	4.961	22.01	0.0068	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,441.85550	3,686.888	19.54	0.9875	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			10.25550	8.588	19.54	0.0125	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,352.61200	3,597.481	19.24	0.9865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			11.01200	9.181	19.24	0.0135	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,453.92580	1,654.583	18.08	0.8109	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			247.62580	201.783	18.08	0.1891	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			678.06300	795.729	19.80	0.5208	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			941.76300	812.929	19.80	0.4792	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.96130	4.411	22.45	0.0057	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,915.19910	3,153.816	17.74	0.9744	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			26.39910	18.516	17.74	0.0256	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			701.10270	820.694	19.73	0.5274	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			932.30270	805.394	19.73	0.4726	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			565.00460	664.583	20.41	0.4499	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,216.20460	1,069.283	20.41	0.5501	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,593.76130	4,839.711	22.45	0.9943	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			825.32030	951.156	19.65	0.5486	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			948.32030	828.156	19.65	0.4514	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			408.22820	474.800	22.17	0.3150	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,121.22820	1,941.800	22.17	0.6850	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,008.17990	3,244.683	16.51	0.9749	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			28.07990	18.583	16.51	0.0251	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			652.01910	754.770	20.48	0.4598	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,301.91910	1,158.670	20.48	0.5402	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			565.37720	655.462	20.98	0.4112	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,535.27720	1,379.362	20.98	0.5888	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,686.50800	4,932.085	21.50	0.9929	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.40800	5.985	21.50	0.0071	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,425.02640	1,608.564	18.27	0.7460	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			417.42640	355.464	18.27	0.2540	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,839.91790	4,084.094	18.27	0.9862	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.31790	10.994	18.27	0.0138	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			902.05520	1,030.329	19.61	0.5579	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			971.25520	853.529	19.61	0.4421	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			610.37470	698.698	21.22	0.4035	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,733.37470	1,574.098	21.22	0.5965	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			558.60730	639.636	21.57	0.3750	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,911.60730	1,745.036	21.57	0.6250	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,785.40230	5,032.495	20.82	0.9913	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.40230	7.895	20.82	0.0087	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,104.30070	3,343.361	15.58	0.9754	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			27.30070	18.761	15.58	0.0246	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			636.88830	726.676	21.19	0.4074	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,763.68830	1,604.376	21.19	0.5926	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			622.73470	710.574	21.28	0.3999	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,809.53470	1,648.275	21.28	0.6001	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,141.02110	3,379.459	15.07	0.9771	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			27.82110	17.159	15.07	0.0229	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,954.83800	3,189.613	15.42	0.9664	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			41.63800	27.313	15.42	0.0336	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			761.30120	867.905	20.56	0.4673	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,441.50120	1,298.805	20.56	0.5327	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,888.77550	3,121.982	15.55	0.9610	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			48.97550	32.882	15.55	0.0390	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			633.43520	722.143	21.28	0.4025	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,810.33520	1,649.543	21.28	0.5975	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,151.34760	3,390.025	15.04	0.9769	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			28.24760	17.425	15.04	0.0231	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,952.66380	2,153.801	17.57	0.8327	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			266.36380	217.501	17.57	0.1673	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			464.31300	532.001	22.57	0.3082	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,538.01300	2,355.701	22.57	0.6918	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,351.62360	3,599.585	15.56	0.9790	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			18.72360	16.485	15.56	0.0210	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,371.11540	3,619.472	15.63	0.9792	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			18.21540	16.372	15.63	0.0208	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,361.19210	3,609.528	15.59	0.9791	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			18.29210	16.428	15.59	0.0209	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,433.82390	3,683.150	15.74	0.9796	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			17.82390	16.350	15.74	0.0204	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,364.69680	3,613.546	15.50	0.9788	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			18.69680	16.746	15.50	0.0212	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,312.19940	2,528.367	16.72	0.8921	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			156.19940	121.567	16.72	0.1079	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,146.36960	1,292.401	19.16	0.6156	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			850.36960	745.601	19.16	0.3844	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			946.69700	1,072.733	19.90	0.5381	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,150.69700	1,025.933	19.90	0.4619	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			743.00020	845.068	20.79	0.4482	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,587.00020	1,438.268	20.79	0.5518	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			690.65790	785.148	21.07	0.4226	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,734.65790	1,578.348	21.07	0.5774	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,384.18780	3,633.432	15.57	0.9791	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			18.18780	16.632	15.57	0.0209	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,374.26190	3,623.489	15.54	0.9789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			18.26190	16.689	15.54	0.0211	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			360.41160	411.308	23.55	0.2435	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,254.41160	3,054.508	23.55	0.7565	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			596.88790	676.603	21.83	0.3667	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,161.18790	1,988.903	21.83	0.6333	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			564.94200	640.910	22.06	0.3502	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,289.24200	2,113.210	22.06	0.6498	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,896.75890	5,147.731	20.23	0.9898	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.05890	10.031	20.23	0.0102	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,212.48280	3,461.102	15.36	0.9719	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			26.78280	23.402	15.36	0.0281	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,304.65260	3,566.762	15.76	0.9650	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			26.75260	33.062	15.76	0.0350	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			579.48860	654.447	22.38	0.3379	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,571.58860	2,390.747	22.38	0.6621	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			564.95380	637.935	22.47	0.3307	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,637.05380	2,454.235	22.47	0.6693	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,991.15500	5,244.109	19.46	0.9896	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.25500	10.409	19.46	0.0104	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,419.91710	3,687.502	15.64	0.9620	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			31.51710	38.602	15.64	0.0380	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			565.09560	631.366	22.92	0.3097	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,076.69560	2,882.466	22.92	0.6903	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,103.22730	5,359.651	18.70	0.9896	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			14.82730	10.751	18.70	0.0104	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,305.85710	4,568.947	17.19	0.9781	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			23.25710	23.447	17.19	0.0219	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,325.63120	4,588.617	17.23	0.9784	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			23.03120	23.117	17.23	0.0216	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,315.74340	4,578.781	17.21	0.9782	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			23.14340	23.281	17.21	0.0218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,679.57210	3,946.588	14.71	0.9750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			19.97210	23.288	14.71	0.0250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,670.06760	3,936.663	14.68	0.9749	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			20.46760	23.363	14.68	0.0251	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,632.28390	3,896.970	14.56	0.9744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			19.93890	23.212	14.73	0.0249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			0.00000	9,792.908	26.77	0.9530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,174.65420	5,436.776	18.82	0.9878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.05420	13.476	18.82	0.0122	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,759.30540	4,025.990	14.93	0.9759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			19.70540	22.690	14.93	0.0241	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,689.53890	3,956.512	14.73	0.9751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,492.50640	4,262.954	25.12	0.7682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			432.28770	462.886	25.64	0.2198	0.00	0	69,895

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	21.30	Put		4,772.68770	4,539.586	25.64	0.7802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		0.00000	296.793	26.77	0.1490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		0.00000	6,083.493	26.77	0.8510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		0.00000	76.209	26.77	0.0470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,848.37520	3,628.541	23.90	0.7354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		466.59880	503.303	24.77	0.2404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,306.99880	4,080.003	24.77	0.7596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		459.21500	494.623	24.94	0.2360	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,399.61500	4,171.323	24.94	0.7640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		452.10640	486.254	25.12	0.2318	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,533.84490	3,328.500	23.48	0.7139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		528.83210	582.536	23.64	0.2779	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,649.23210	3,439.236	23.64	0.7221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		521.04270	571.102	23.73	0.2730	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		3,721.44270	3,507.802	23.73	0.7270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		507.97520	551.841	23.90	0.2646	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,318.63680	3,118.054	23.18	0.6972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		571.03190	633.167	23.24	0.2994	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,361.43190	3,159.867	23.24	0.7006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		562.55050	623.531	23.31	0.2953	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,412.95050	3,210.231	23.31	0.7047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		543.44490	601.801	23.48	0.2861	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,734.12810	2,548.836	22.34	0.6441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		666.50870	741.378	22.52	0.3437	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		2,856.90870	2,668.078	22.52	0.6563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		649.15400	721.747	22.64	0.3359	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		2,939.55400	2,748.447	22.64	0.6641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		578.23680	641.354	23.18	0.3028	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,297.40660	2,125.913	21.67	0.5953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		714.63710	795.730	22.21	0.3652	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,645.03710	2,462.430	22.21	0.6348	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		697.47100	776.360	22.32	0.3576	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,717.87100	2,533.060	22.32	0.6424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		693.72810	772.136	22.34	0.3559	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,127.37740	1,012.025	19.56	0.4048	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		1,057.54010	1,179.871	20.51	0.5035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		1,607.94010	1,466.571	20.51	0.4965	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		0.00000	909.353	21.62	0.4085	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		0.00000	2,096.053	21.62	0.5915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		807.00660	899.213	21.67	0.4047	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		959.50600	856.006	19.17	0.3669	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,422.83130	1,580.548	19.25	0.6252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		993.23130	887.248	19.25	0.3748	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		1,355.34940	1,506.523	19.46	0.6042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,085.74940	973.223	19.46	0.3958	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		1,326.97740	1,475.325	19.56	0.5952	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	16.00	Put			714.70000	632.453	18.57	0.3039	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,574.17550	1,745.607	18.81	0.6693	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			814.57550	722.307	18.81	0.3307	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,480.45170	1,643.545	19.08	0.6424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			920.85170	820.246	19.08	0.3576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,449.10600	1,609.306	19.17	0.6331	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			468.43390	415.144	18.13	0.2270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,963.91380	2,170.853	18.20	0.7605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			504.31380	447.553	18.20	0.2395	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,781.10990	1,977.207	18.42	0.7223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			621.50990	553.907	18.42	0.2777	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,674.30000	1,855.753	18.57	0.6961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			333.66820	281.591	17.48	0.1735	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,300.33560	2,511.151	17.53	0.8239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			340.73560	287.851	17.53	0.1761	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,161.05300	2,378.156	17.98	0.7972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			401.45300	354.857	17.98	0.2028	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,028.03390	2,238.444	18.13	0.7730	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			22.68390	23.670	14.56	0.0256	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,492.22630	3,748.160	14.14	0.9726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			32.62630	24.860	14.14	0.0274	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,359.19620	2,573.616	17.32	0.8356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			309.59620	260.316	17.32	0.1644	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,313.26820	2,524.891	17.48	0.8265	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,626.18230	1,782.485	19.48	0.6220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,168.38230	1,054.585	19.48	0.3780	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			592.19340	627.163	24.98	0.2584	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,804.39340	4,569.263	24.98	0.7416	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,359.00150	2,568.370	17.74	0.7870	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			491.20150	430.470	17.74	0.2130	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,353.17660	2,561.951	17.76	0.7858	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			495.37660	434.051	17.76	0.2142	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,347.36470	2,555.550	17.77	0.7846	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			499.56470	437.650	17.77	0.2154	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,546.65160	2,732.035	18.09	0.7650	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			648.15160	572.435	18.09	0.2350	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,557.59730	2,744.020	18.06	0.7671	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			639.09730	564.420	18.06	0.2329	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,552.11310	2,738.020	18.07	0.7660	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			643.61310	568.420	18.07	0.2340	0.00	0	0
Total \$ / R Option												14,252,652.19	112,216	2,139,549
Total \$ / R												1,181,470,714.79	183,499	3,335,053
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		16.30610		16.06150			0.0000	864,223.30	53	1,170
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		16.58830		16.34160			0.0000	248,824.50	15	194

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				16.90680		16.65600			0.0000	321,229.20	19	101
\$ / R MAXI On	19/12/2016	Foreign Exchange Future				17.22330		16.95960			0.0000	344,466.00	20	20
Total \$ / R MAXI Future												1,778,743.00	107	1,485
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				367,185.15680	391,628.588	27.31	0.9995	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				35.15680	18.588	27.31	0.0005	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				366,186.01050	390,629.050	27.28	0.9995	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				36.01050	19.050	27.28	0.0005	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				365,186.88380	389,629.523	27.26	0.9995	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				36.88380	19.523	27.26	0.0005	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				292,278.87510	316,317.538	18.23	0.9782	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				2,118.87510	1,487.538	18.23	0.0218	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				291,313.63710	315,344.587	18.22	0.9779	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				2,153.63710	1,514.587	18.22	0.0221	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				290,348.82160	314,372.055	18.22	0.9775	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				2,188.82160	1,542.055	18.22	0.0225	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				193,328.87250	213,459.401	17.66	0.8236	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				28,728.87250	23,779.401	17.66	0.1764	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				194,745.56510	214,907.366	17.63	0.8265	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				28,145.56510	23,227.366	17.63	0.1735	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				194,050.63200	214,182.374	17.65	0.8250	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				28,450.63200	23,502.374	17.65	0.1750	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call				229,279.89170	250,981.024	17.31	0.8275	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put				32,319.89170	27,651.025	17.31	0.1725	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call				228,620.19590	250,268.903	17.32	0.8262	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put				32,660.19590	27,938.903	17.32	0.1738	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call				227,962.09910	249,558.603	17.34	0.8250	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put				33,002.09910	28,228.603	17.34	0.1750	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,778,743.00	107	1,485
£ / R	On 26/02/2016	Foreign Exchange Future				23.40660		23.21890			0.0000	538,351.80	23	163
£ / R	On 29/02/2016	Foreign Exchange Future				23.42020		23.23230			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future				23.45190		23.26390			0.0000	0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future				23.48340		23.29500			0.0000	67,773,092.40	2,886	35,410
£ / R	On 15/04/2016	Foreign Exchange Future				23.62610		23.43590			0.0000	0.00	0	116
£ / R	On 13/06/2016	Foreign Exchange Future				23.89730		23.70890			0.0000	5,974,325.00	250	3,416
£ / R	On 08/09/2016	Foreign Exchange Future				24.31440		24.12610			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				24.37060		24.18050			0.0000	0.00	0	890
£ / R	On 19/12/2016	Foreign Exchange Future				24.84300		24.63970			0.0000	0.00	0	0
Total £ / R Future												74,285,769.20	3,159	40,166
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call				1,191.91440	1,357.661	19.46	0.9133	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put				63.01440	41.061	19.46	0.0867	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	29/02/2016	Foreign Exchange Option	22.03	Call			1,269.16130	1,435.537	19.26	0.9111	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			66.86130	45.337	19.26	0.0889	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,251.52750	1,412.102	18.98	0.8725	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			107.62750	80.202	18.98	0.1275	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,109.31060	4,296.490	25.77	0.9949	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			4.31060	3.090	25.77	0.0051	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,099.34900	4,286.520	25.74	0.9949	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			4.34900	3.120	25.74	0.0051	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,089.38790	4,276.549	25.71	0.9948	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			4.38790	3.149	25.71	0.0052	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1,374.33840	1,531.195	19.03	0.8640	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			129.33840	97.795	19.03	0.1360	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			654.59970	750.259	19.72	0.6044	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			509.59970	416.859	19.72	0.3956	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			350.32210	403.382	20.77	0.3921	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,005.32210	869.982	20.77	0.6079	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			109.03430	125.659	22.61	0.1517	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			2,114.03430	1,942.259	22.61	0.8483	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,563.70570	2,747.911	20.72	0.9751	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			18.70570	14.511	20.72	0.0249	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			539.25450	604.456	21.08	0.4127	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,303.35450	1,178.356	21.08	0.5873	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			397.84020	438.591	23.10	0.2439	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,188.94020	3,041.291	23.10	0.7561	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,333.20420	3,510.412	19.82	0.9154	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			124.30420	113.112	19.82	0.0846	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,324.10730	3,501.247	19.81	0.9149	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			125.20730	113.947	19.81	0.0851	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			905.59610	987.701	20.87	0.4701	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,496.69610	1,390.401	20.87	0.5299	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,342.30920	3,519.582	19.83	0.9160	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			123.40920	112.282	19.83	0.0840	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,460.54260	2,602.970	18.91	0.7519	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			604.44260	558.570	18.91	0.2481	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			936.91660	1,000.319	21.70	0.3872	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,660.81660	2,535.919	21.70	0.6128	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,235.23640	3,395.817	18.47	0.8513	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			309.13640	281.417	18.47	0.1487	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,473.74410	2,616.562	18.90	0.7539	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			597.64410	552.162	18.90	0.2461	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,467.13730	2,609.763	18.90	0.7529	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			601.03730	555.363	18.90	0.2471	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,071.06480	2,198.064	19.13	0.6766	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			900.56480	837.464	19.13	0.3234	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,082.13040	2,209.899	19.12	0.6787	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			891.63040	829.299	19.12	0.3213	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,076.44440	2,203.979	19.13	0.6777	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			895.94440	833.379	19.13	0.3223	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1,134.52900	1,196.128	21.71	0.3817	936,568.46	783	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,434.82900	3,293.128	21.71	0.6183	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,806.77120	2,950.841	18.40	0.7352	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			807.07120	747.841	18.40	0.2648	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,800.61930	2,944.482	18.41	0.7343	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			810.91930	751.482	18.41	0.2657	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,586.13450	2,722.689	18.60	0.7019	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			956.43450	889.689	18.60	0.2981	696,626.49	783	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			6,325.89810	6,525.437	20.15	0.9550	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			96.19810	92.437	20.15	0.0450	72,378.17	783	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,812.94160	2,957.210	18.40	0.7361	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			803.24160	744.210	18.40	0.2639	0.00	0	0
Total £ / R Option												1,705,573.12	2,349	81,277
Total £ / R												75,991,342.32	5,508	121,443
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14060		0.13735			0.0000	31,776.05	226	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14345		0.14014			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14675		0.14337			0.0000	0.00	0	947
Total ¥ / R Future												31,776.05	226	11,206
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,739.10090	2,062.295	21.05	0.9931	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			4.30090	2.095	21.05	0.0069	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,734.80190	4,060.200	23.65	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00190	0.000	23.65	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,735.17780	3,060.295	23.64	0.9996	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.37780	0.095	23.64	0.0004	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			27.36760	12.377	15.74	0.0240	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,188.09070	1,451.258	16.47	0.8568	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			174.29070	106.358	16.47	0.1432	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,021.91370	3,351.782	20.34	0.9887	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.11370	6.882	20.34	0.0113	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,041.16760	2,357.277	15.74	0.9760	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,352.39500	3,689.335	18.15	0.9821	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.29500	14.235	18.15	0.0179	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,415.24180	2,727.596	17.16	0.9412	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			78.14180	52.496	17.16	0.0588	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,595.71780	1,862.856	17.23	0.8328	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			258.61780	187.756	17.23	0.1672	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												31,776.05	226	11,206
€ / R	On	19/02/2016	Foreign Exchange Future			18.07200		17.81730			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	24/02/2016	Foreign Exchange Future			18.09090		17.83610			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			18.09490		17.84020			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.10150		17.84640			0.0000	18,101.50	1	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.16690		17.91070			0.0000	12,244,490.60	674	77,985
€ / R	On	22/03/2016	Foreign Exchange Future			18.12300		17.86740			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			18.13110		17.87540			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			18.16070		17.90450			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			18.18050		17.92370			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.19560		17.93860			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.21340		17.95590			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.23490		17.97680			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.53300		18.27310			0.0000	0.00	0	40,960
€ / R	On	19/09/2016	Foreign Exchange Future			18.95460		18.69050			0.0000	4,738,650.00	250	6,093
€ / R	On	19/12/2016	Foreign Exchange Future			19.37920		19.10020			0.0000	1,879,782.40	97	5,790
Total € / R Future												18,881,024.50	1,022	131,370
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,418.22870	2,672.392	31.11	0.9986	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.92870	0.392	31.11	0.0014	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,762.36930	2,014.320	28.39	0.9922	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			5.06930	2.320	28.39	0.0078	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			151.77320	217.617	20.73	0.3991	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			625.67320	436.717	20.73	0.6009	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,303.05690	2,556.300	26.29	0.9958	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			2.85690	1.401	26.29	0.0042	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,281.55950	2,534.363	22.66	0.9925	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			5.15950	2.863	22.66	0.0075	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,860.84600	5,116.980	30.41	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.14600	0.080	30.41	0.0002	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,710.90460	4,967.009	30.04	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.20460	0.109	30.04	0.0003	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,061.52470	4,317.299	28.44	0.9991	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.82470	0.399	28.44	0.0009	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,103.97240	1,321.391	19.00	0.8958	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			93.27240	54.491	19.00	0.1042	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			6.95140	6.468	26.54	0.0128	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,996.25140	3,739.568	26.54	0.9872	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,776.56460	2,027.164	19.57	0.9757	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			15.86460	10.264	19.57	0.0243	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,634.52520	1,879.489	18.90	0.9701	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			23.82520	12.589	18.90	0.0299	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,220.90990	1,446.411	18.92	0.9200	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			70.20990	39.511	18.92	0.0800	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,972.16180	2,224.771	20.45	0.9816	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			11.46180	7.871	20.45	0.0184	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,932.72460	2,185.196	20.27	0.9805	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			12.02460	8.296	20.27	0.0195	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,922.87030	2,175.306	20.23	0.9803	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			12.17030	8.406	20.23	0.0197	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,954.58030	3,209.219	24.80	0.9949	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			3.88030	2.319	24.80	0.0051	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,864.95310	3,119.478	24.41	0.9943	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			4.25310	2.579	24.41	0.0057	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,546.64990	2,800.686	23.00	0.9914	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			5.94990	3.786	23.00	0.0086	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,881.89070	4,137.464	27.99	0.9988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.19070	0.564	27.99	0.0012	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,313.41460	3,568.430	26.39	0.9967	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			2.71460	1.529	26.39	0.0033	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,014.35220	3,269.062	25.07	0.9952	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			3.65220	2.162	25.07	0.0048	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,921.79820	4,177.423	28.09	0.9988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.09820	0.523	28.09	0.0012	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,911.82060	4,167.433	28.06	0.9988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.12060	0.533	28.06	0.0012	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,901.84360	4,157.443	28.04	0.9988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.14360	0.543	28.04	0.0012	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			300.48460	381.197	20.64	0.4231	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			853.08460	678.197	20.64	0.5769	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			315.53150	397.849	20.70	0.4281	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			860.13150	686.749	20.70	0.5719	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			999.79550	830.723	20.66	0.5655	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			404.29550	491.423	20.66	0.4345	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			430.90390	519.143	20.57	0.4304	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,077.20390	908.643	20.57	0.5696	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			448.38150	538.358	20.56	0.4357	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,079.78150	912.758	20.56	0.5643	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			509.62300	600.865	20.41	0.4311	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,233.72300	1,067.465	20.41	0.5689	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			524.76560	617.918	20.42	0.4363	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,227.96560	1,063.019	20.42	0.5637	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			45.76240	35.093	19.51	0.0393	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,059.40970	3,308.535	19.50	0.9602	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			46.30970	35.535	19.50	0.0398	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			45.21960	34.654	19.51	0.0389	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,068.86240	3,318.093	19.51	0.9607	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,088.93900	4,347.241	21.81	0.9839	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			15.83900	14.241	21.81	0.0161	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,414.56110	2,654.014	19.04	0.9180	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			101.46110	81.014	19.04	0.0820	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,078.31960	3,327.654	19.51	0.9611	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			36.99980	39.425	17.53	0.0362	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,768.06760	4,034.187	17.51	0.9636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			37.56760	39.587	17.51	0.0364	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,787.37560	4,053.862	17.56	0.9640	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			36.87560	39.262	17.56	0.0360	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,777.49980	4,044.025	17.53	0.9638	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			446.69100	395.145	18.46	0.1968	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			680.44660	746.510	22.57	0.3162	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,480.24660	3,267.310	22.57	0.6838	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,549.66310	2,776.818	18.46	0.8022	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			449.46310	397.618	18.46	0.1978	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,003.27430	3,246.914	18.47	0.8551	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			897.04610	984.285	21.47	0.3993	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,596.84610	2,405.085	21.47	0.6007	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,556.89100	2,784.345	18.46	0.8032	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			303.07430	267.714	18.47	0.1449	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,622.45010	2,852.583	18.46	0.8117	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			422.25010	373.383	18.46	0.1883	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,542.45220	2,769.301	18.46	0.8013	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			452.25220	400.101	18.46	0.1987	0.00	0	0
Total € / R Option												0.00	0	333,470
Total € / R												18,881,024.50	1,022	464,840
AUS / R	On	14/03/2016	Foreign Exchange Future			11.52030		11.41590			0.0000	7,741,641.60	672	12,945
AUS / R	On	13/06/2016	Foreign Exchange Future			11.67090		11.56680			0.0000	0.00	0	3,067
AUS / R	On	19/09/2016	Foreign Exchange Future			11.84550		11.74100			0.0000	0.00	0	750
AUS / R	On	19/12/2016	Foreign Exchange Future			12.02430		11.91210			0.0000	0.00	0	69
Total AUS / R Future												7,741,641.60	672	16,831
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			13.54190	9.444	16.36	0.0407	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,197.64190	1,089.144	16.36	0.9593	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			648.10840	738.200	14.71	0.9252	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			32.20840	17.900	14.71	0.0748	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			223.79230	260.145	13.71	0.6058	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			207.89230	139.845	13.71	0.3942	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			219.25470	254.224	13.71	0.5979	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			213.35470	143.924	13.71	0.4021	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,906.62830	2,010.658	21.26	0.9984	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.72830	0.358	21.26	0.0016	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,617.44140	1,721.145	19.80	0.9962	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			1.54140	0.845	19.80	0.0038	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,024.58580	1,125.514	16.76	0.9771	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			8.68580	5.214	16.76	0.0229	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,926.59220	2,030.637	21.37	0.9985	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.69220	0.337	21.37	0.0015	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,916.61000	2,020.647	21.32	0.9984	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.71000	0.347	21.32	0.0016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			46.56030	41.404	17.61	0.0737	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,531.77000	1,630.857	17.64	0.9286	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			44.97000	39.957	17.64	0.0714	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,522.55850	1,621.575	17.63	0.9275	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			45.75850	40.675	17.63	0.0725	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,513.36030	1,612.304	17.61	0.9263	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			96.65570	91.039	16.74	0.1138	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,629.03360	1,727.789	16.73	0.8848	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			98.03360	92.289	16.73	0.1152	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,646.29340	1,745.301	16.74	0.8875	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			95.29340	89.801	16.74	0.1125	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,637.65570	1,736.539	16.74	0.8862	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,465.15110	1,565.572	16.35	0.8059	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			223.05110	211.272	16.35	0.1941	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,457.38010	1,557.644	16.34	0.8043	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			225.28010	213.344	16.34	0.1957	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,472.93920	1,573.520	16.36	0.8074	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			220.83920	209.220	16.36	0.1926	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												7,741,641.60	672	18,031
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.69720		11.62080			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.90240		11.82590			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			15.02520	10.573	15.29	0.0456	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			844.96450	917.145	15.39	0.9571	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			14.16450	9.945	15.39	0.0429	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			835.38840	907.455	15.34	0.9558	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			14.58840	10.255	15.34	0.0442	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			825.82520	897.773	15.29	0.9544	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,052.27640	1,121.265	15.62	0.8495	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			96.37640	88.865	15.62	0.1505	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,044.15270	1,112.989	15.62	0.8472	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			98.25270	90.590	15.62	0.1528	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,036.05660	1,104.738	15.62	0.8448	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			100.15660	92.338	15.62	0.1552	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			16.45020		16.15340			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.80560		16.50390			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 CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,208.66780	1,481.738	20.37	0.9325	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			55.26780	31.538	20.37	0.0675	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,199.85370	1,472.448	20.36	0.9312	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			56.45370	32.248	20.36	0.0688	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,217.50230	1,491.041	20.38	0.9338	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			54.10230	30.841	20.38	0.0662	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,223.67020	2,503.081	20.51	0.9112	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			109.77020	87.481	20.51	0.0888	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,214.73510	2,493.932	20.50	0.9104	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			110.83510	88.332	20.50	0.0896	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,205.81080	2,484.792	20.48	0.9096	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			111.91080	89.192	20.48	0.0904	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			2.46440		2.42870			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.47700		2.44490			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,362.48030	2,679.167	22.50	0.9519	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			75.48030	35.167	22.50	0.0481	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,271.86860	2,584.055	22.37	0.9460	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			84.86860	40.055	22.37	0.0540	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,453.98770	2,775.688	22.74	0.9565	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			66.98770	31.688	22.74	0.0435	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,712.10060	2,988.745	22.15	0.8268	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			363.10060	318.745	22.15	0.1732	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,633.56040	2,907.540	22.08	0.8184	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			384.56040	337.539	22.08	0.1816	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,555.98510	2,827.196	22.01	0.8097	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			406.98510	357.196	22.01	0.1903	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			2.43510		2.40080			0.0000	0.00	0	60
DKK / R	On	13/06/2016	Foreign Exchange Future			2.48480		2.45020			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	60
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,539.75080	2,876.391	22.82	0.9638	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			31.75080	25.391	22.82	0.0362	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,444.95340	2,778.242	22.42	0.9609	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			36.95340	27.242	22.42	0.0391	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,637.37780	2,974.690	23.23	0.9665	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			29.37780	23.690	23.23	0.0335	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,657.42090	3,975.058	21.70	0.9167	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			155.42090	127.059	21.70	0.0833	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,837.04560	4,156.213	21.74	0.9273	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			135.04560	108.213	21.74	0.0727	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,746.93490	4,065.332	21.72	0.9221	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			144.93490	117.332	21.72	0.0779	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	60
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.09360		2.06100			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.12890		2.09580			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.16650		2.13310			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.20320		2.16820			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			269.91470	374.733	19.04	0.4274	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			859.91470	638.733	19.04	0.5726	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			243.55740	339.889	19.21	0.3974	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			933.55740	703.889	19.21	0.6026	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			219.52350	307.870	19.37	0.3686	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,009.52350	771.870	19.37	0.6314	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			829.25680	1,001.350	19.21	0.5373	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,071.25680	912.350	19.21	0.4627	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			791.46870	954.937	19.25	0.5207	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,133.46870	965.937	19.25	0.4793	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			755.26850	910.178	19.29	0.5043	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,197.26850	1,021.178	19.29	0.4957	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,341.11430	1,540.648	19.35	0.5866	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,210.11430	1,075.648	19.35	0.4134	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,297.59760	1,489.961	19.37	0.5745	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,266.59760	1,124.961	19.37	0.4255	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,255.34220	1,440.516	19.39	0.5624	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,324.34220	1,175.516	19.39	0.4376	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,788.62920	2,008.398	19.47	0.6192	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,306.62920	1,176.398	19.47	0.3808	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,740.19300	1,956.791	19.50	0.6091	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,358.19300	1,224.791	19.50	0.3909	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,692.81350	1,906.261	19.54	0.5991	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,410.81350	1,274.261	19.54	0.4009	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.15900		0.15630			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15770		0.15630			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15740		0.15590			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			0.07790		0.07630			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06820		0.06730			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06450		0.06380			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			10.76140		10.64180			0.0000	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.88960		10.77030			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			11.04050		10.91960			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,502.55800	1,622.071	19.64	0.9967	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.75800	0.671	19.64	0.0033	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,492.58780	1,612.094	19.59	0.9966	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.78780	0.694	19.59	0.0034	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,482.61880	1,602.118	19.54	0.9965	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.81880	0.718	19.54	0.0035	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,774.36920	1,892.365	17.44	0.9713	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			14.06920	12.765	17.44	0.0287	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,793.92560	1,911.948	17.51	0.9723	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			13.62560	12.348	17.51	0.0277	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,784.14530	1,902.155	17.47	0.9718	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			13.84530	12.555	17.47	0.0282	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,531.09030	1,645.823	15.88	0.9039	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			71.49030	65.323	15.88	0.0961	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,522.33410	1,636.940	15.87	0.9025	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			72.73410	66.440	15.87	0.0975	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,513.59670	1,628.074	15.87	0.9011	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			73.99670	67.574	15.87	0.0989	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			1.42290		1.41930			0.0000	1,422.90	1	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.43770		1.43410			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.45340		1.44990			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 Future			1.46800		1.46380			0.0000	0.00	0	0
Total PULA / R Future												1,422.90	1	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			193.00000	229.000		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	14/03/2016	Foreign Exchange Option	1.41	Call			93.00000	129.000		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	29.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			7.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,141.00000	1,177.000		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			1,041.00000	1,077.000		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			941.00000	977.000		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			299.00000	334.000		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			499.00000	534.000		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			399.00000	434.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			538.00000	580.000		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			438.00000	480.000		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			638.00000	680.000		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												1,422.90	1	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11410		1.11510			0.0000	2,230,428.20	2,002	72
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11720		1.11820			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12110		1.12210			0.0000	0.00	0	0
Total QUANTO € / \$ Future												2,230,428.20	2,002	72
Total QUANTO € / \$												2,230,428.20	2,002	72
RAIN	On	13/06/2016	Foreign Exchange Future			28,786.00000		28,374.69000			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			11.57860		11.39730			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.75320		11.57110			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 SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,421.28260	1,600.828	20.51	0.9911	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			3.98260	2.228	20.51	0.0089	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,411.37250	1,590.879	20.45	0.9909	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			4.07250	2.279	20.45	0.0091	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,401.46480	1,580.932	20.39	0.9907	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			4.16480	2.332	20.39	0.0093	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,436.59620	1,609.318	17.88	0.9209	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			55.49620	46.118	17.88	0.0791	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,427.47720	1,600.074	17.86	0.9197	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			56.37720	46.874	17.86	0.0803	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,418.37070	1,590.841	17.84	0.9185	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			57.27070	47.641	17.84	0.0815	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			5.47990		5.45530			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.43620		5.41390			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			965.54740	990.229	23.44	0.9973	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.24740	0.329	23.44	0.0027	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			955.56140	980.245	23.31	0.9972	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.26140	0.345	23.31	0.0028	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			945.57620	970.263	23.19	0.9970	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.27620	0.363	23.19	0.0030	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			682.70650	703.850	18.15	0.9031	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			28.80650	27.650	18.15	0.0969	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			673.66220	694.778	18.10	0.9002	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			29.76220	28.578	18.10	0.0998	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			664.64540	685.734	18.06	0.8972	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			30.74540	29.534	18.06	0.1028	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			1.39560		1.36250			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.31360		1.29450			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1272168868.05	78,472	1,407,794
Total Options									15958225.31	114,565	2,555,496
Grand Total:									1,288,127,093.36	193,037	3,963,290