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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/02/2016 Foreign Exchange Future			16.04390		16.21050			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.04680		16.21050			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			16.04680		16.21300			0.0000	0.00	0	369
\$ / R On 15/02/2016 Foreign Exchange Future			16.05450		16.22060			0.0000	21,079,558.50	1,313	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.05700		16.22320			0.0000	0.00	0	924
\$ / R On 17/02/2016 Foreign Exchange Future			16.05960		16.22570			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			16.06470		16.23140			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.08350		16.25020			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.08660		16.25330			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.09600		16.26270			0.0000	0.00	0	306
\$ / R On 01/03/2016 Foreign Exchange Future			16.09910		16.26100			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			16.10220		16.26900			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.11790		16.28460			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.13040		16.29700			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.13960		16.30610			0.0000	678,185,992.00	42,020	931,892
\$ / R On 15/03/2016 Foreign Exchange Future			16.14260		16.30910			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.14570		16.31210			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.16710		16.33330			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.18540		16.35150			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			16.19150		16.35760			0.0000	0.00	0	35
\$ / R On 04/04/2016 Foreign Exchange Future			16.20370		16.36970			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			16.20680		16.37270			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.20990		16.37570			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.21290		16.37880			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			16.22510		16.39090			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			16.23740		16.40340			0.0000	373,460.20	23	1,983
\$ / R	On	18/04/2016	Foreign Exchange Future			16.24660		16.41280			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.25280		16.41910			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.26810		16.43480			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.27120		16.43790			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.28040		16.44730			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			16.31420		16.48180			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.32360		16.49120			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.33620		16.50370			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.36770		16.53500			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.38030		16.54760			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.39920		16.56640			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.40550		16.57260			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.40870		16.57580			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.42130		16.58830			0.0000	147,873,806.50	9,005	109,156
\$ / R	On	24/06/2016	Foreign Exchange Future			16.45600		16.62280			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.46860		16.63530			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.55680		16.72300			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.56000		16.72610			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.60730		16.77310			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.62070		16.78680			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.65760		16.82460			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.69460		16.86230			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.70130		16.86910			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.70460		16.87260			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.71810		16.88630			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.72480		16.89310			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.73820		16.90680			0.0000	62,316,318.60	3,723	123,497
\$ / R	On	28/09/2016	Foreign Exchange Future			16.76840		16.93770			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.86240		17.03370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.97560		17.14890			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.03200		17.20550			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.04960		17.22330			0.0000	0.00	0	14,403
\$ / R	On	13/03/2017	Foreign Exchange Future			17.30800		17.47790			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.52150		17.68960			0.0000	0.00	0	0
Total \$ / R Future												909,829,135.80	56,084	1,195,219
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Call			170.48850	0.000	23.35	0.0000	0.00	0	0
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Put			29.98850	26.100	23.35	1.0000	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			242.41530	101.043	24.30	0.5741	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			41.91530	64.243	24.30	0.4259	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	16.45	Call			36.53750	10.507	33.82	0.0818	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			276.03750	413.707	33.82	0.9182	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			32.71500	20.400	31.39	0.0962	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			479.71500	633.600	31.39	0.9038	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			29.43570	18.788	31.82	0.0888	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			506.43570	661.988	31.82	0.9112	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,613.01270	4,446.800	51.44	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.01270	0.000	51.44	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			820.32600	661.273	31.22	0.9289	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			7.32600	14.473	31.22	0.0711	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			28.33220	18.509	24.47	0.0818	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			587.73220	744.009	24.47	0.9182	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			60.46960	31.455	21.60	0.1320	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			447.26960	584.455	21.60	0.8680	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			63.29550	34.069	21.39	0.1345	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			477.59550	614.469	21.39	0.8655	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,326.98880	1,160.407	23.09	0.9756	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			5.58880	5.707	23.09	0.0244	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,301.84770	2,135.230	30.51	0.9978	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.44770	0.530	30.51	0.0022	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,932.73480	1,766.338	28.60	0.9935	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			1.33480	1.638	28.60	0.0065	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,750.46470	2,583.814	27.77	0.9988	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.26470	0.314	27.77	0.0012	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,420.06770	1,255.909	22.29	0.9598	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			9.86770	12.410	22.29	0.0402	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			671.56840	541.230	19.77	0.7569	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			61.36840	97.730	19.77	0.2431	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,450.22850	4,283.515	38.45	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02850	0.015	38.45	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,610.66880	1,445.230	22.94	0.9722	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			7.36880	8.630	22.94	0.0278	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,669.02430	1,503.863	21.57	0.9749	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			6.32430	7.863	21.57	0.0251	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			350.61140	268.603	19.89	0.4753	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			247.91140	332.603	19.89	0.5247	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,343.82340	2,177.412	24.24	0.9952	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.12340	1.412	24.24	0.0048	0.00	0	100
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			0.00000	239.090	20.22	0.4283	1,195,452.50	5,000	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			0.00000	399.991	20.22	0.5717	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,655.67640	1,490.870	20.72	0.9728	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			6.67640	8.670	20.72	0.0272	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			826.63220	690.828	19.24	0.7969	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			57.63220	88.628	19.24	0.2031	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,675.37800	1,510.394	20.77	0.9742	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			6.37800	8.194	20.77	0.0258	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			1,665.52550	1,500.629	20.75	0.9735	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			6.52550	8.429	20.75	0.0265	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,641.01050	1,477.555	18.87	0.9704	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			6.41050	9.655	18.87	0.0296	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,767.19280	3,600.619	27.20	0.9994	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.19280	0.219	27.20	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,256.10310	5,089.604	29.74	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00310	0.004	29.74	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.05280	0.023	30.58	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,843.95280	7,010.423	30.58	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	30.58	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,693.90000	133,860.400	30.58	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			35.83530	28.353	24.68	0.0563	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,969.73530	2,128.753	24.68	0.9437	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			3.25710	2.517	28.75	0.0057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,927.15710	4,092.917	28.75	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.37940	0.190	30.58	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,744.27940	5,910.590	30.58	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			138.34140	111.646	22.42	0.1897	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,012.24140	1,152.046	22.42	0.8103	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			103.98140	83.734	22.97	0.1479	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,207.88140	1,354.134	22.97	0.8521	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			77.12650	62.044	23.55	0.1134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,421.02650	1,572.444	23.55	0.8866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			206.48710	167.848	21.60	0.2674	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			750.38710	878.248	21.60	0.7326	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			194.45790	157.970	21.73	0.2543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			788.35790	918.370	21.73	0.7457	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			172.36840	139.716	21.98	0.2295	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			866.26840	1,000.116	21.98	0.7705	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			312.02310	255.401	20.67	0.3751	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			505.92310	615.801	20.67	0.6249	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			294.43680	240.701	20.80	0.3580	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			538.33680	651.101	20.80	0.6420	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			232.67100	189.421	21.33	0.2954	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			676.57100	799.821	21.33	0.7046	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			406.02170	334.045	20.06	0.4599	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			369.92170	464.445	20.06	0.5401	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			374.63290	308.093	20.25	0.4330	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			408.53290	508.493	20.25	0.5670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			330.53010	270.918	20.54	0.3926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			474.43010	581.318	20.54	0.6074	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			487.84620	401.540	19.69	0.5242	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			291.74620	371.940	19.69	0.4758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			466.37790	382.968	19.75	0.5078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			310.27790	393.368	19.75	0.4922	0.00	0	0

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\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			440.49410	361.884	19.88	0.4875	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			334.39410	422.284	19.88	0.5125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			611.71790	510.080	19.40	0.6111	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			205.61790	270.480	19.40	0.3889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			556.33810	461.267	19.52	0.5738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			240.23810	311.667	19.52	0.4262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			550.39580	456.058	19.54	0.5697	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			244.29580	316.458	19.54	0.4303	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			711.53130	599.160	19.18	0.6724	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			155.43130	209.560	19.18	0.3276	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			697.69070	586.727	19.21	0.6644	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			161.59070	217.127	19.21	0.3356	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			643.95670	538.701	19.33	0.6317	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			187.85670	249.101	19.33	0.3683	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			827.92470	704.705	18.96	0.7349	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			111.82470	155.105	18.96	0.2651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			820.36280	697.797	18.97	0.7311	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			114.26280	158.197	18.97	0.2689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			746.83400	630.989	19.11	0.6924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			140.73400	191.389	19.11	0.3076	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			858.53700	732.743	18.90	0.7498	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			102.43700	143.143	18.90	0.2502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			850.82860	725.673	18.92	0.7461	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			104.72860	146.073	18.92	0.2539	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			843.15780	718.643	18.93	0.7424	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			107.05780	149.043	18.93	0.2576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			937.97810	805.627	18.76	0.7856	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			81.87810	116.027	18.76	0.2144	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			929.84050	798.164	18.78	0.7821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			83.74050	118.564	18.78	0.2179	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			874.06040	747.006	18.87	0.7571	3,735,027.50	5,000	24,756
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			97.96040	137.405	18.87	0.2429	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,150.81660	1,005.740	18.57	0.8613	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			44.71660	66.140	18.57	0.1387	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,106.90960	963.850	18.59	0.8479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			50.80960	74.250	18.59	0.1521	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,089.52120	947.299	18.60	0.8424	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			53.42120	77.699	18.60	0.1576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,304.29030	1,153.195	18.52	0.9012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			28.19030	43.595	18.52	0.0988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,295.10040	1,144.324	18.52	0.8991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			29.00040	44.724	18.52	0.1009	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,186.36990	1,039.761	18.56	0.8715	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			40.26990	60.161	18.56	0.1285	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,341.23120	1,188.905	18.51	0.9093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			25.13120	39.305	18.51	0.0907	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,331.96940	1,179.944	18.51	0.9073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			25.86940	40.344	18.51	0.0927	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,322.72510	1,171.006	18.51	0.9053	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			26.62510	41.406	18.51	0.0947	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,568.05050	1,409.748	18.43	0.9483	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			11.95050	20.148	18.43	0.0517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,520.16280	1,362.916	18.45	0.9415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			14.06280	23.316	18.45	0.0585	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,425.32910	1,270.487	18.48	0.9258	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			19.22910	30.887	18.48	0.0742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,812.82740	1,649.496	18.59	0.9723	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			6.72740	9.896	18.59	0.0277	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,723.84800	1,561.910	18.38	0.9662	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			7.74800	12.310	18.38	0.0338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,616.21150	1,456.945	18.42	0.9545	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			10.11150	17.345	18.42	0.0455	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,050.76800	1,886.126	19.67	0.9818	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			4.66800	6.526	19.67	0.0182	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,001.13080	1,836.711	19.44	0.9802	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			5.03080	7.111	19.44	0.0198	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,842.52110	1,678.988	18.73	0.9738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			6.42110	9.388	18.73	0.0262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,209.78930	2,044.575	20.39	0.9862	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			3.68930	4.975	20.39	0.0138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,110.37060	1,945.492	19.94	0.9836	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			4.27060	5.892	19.94	0.0164	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,100.43420	1,935.593	19.89	0.9833	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			4.33420	5.993	19.89	0.0167	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,369.03300	2,203.410	21.11	0.9895	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			2.93300	3.810	21.11	0.0105	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,359.07490	2,193.474	21.06	0.9893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			2.97490	3.874	21.06	0.0107	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,309.29440	2,143.809	20.84	0.9883	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			3.19440	4.209	20.84	0.0117	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,678.00840	2,511.899	22.50	0.9937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			1.90840	2.299	22.50	0.0063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,558.34910	2,392.391	21.96	0.9923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			2.24910	2.791	21.96	0.0077	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,548.38030	2,382.436	21.91	0.9922	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			2.28030	2.836	21.91	0.0078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,047.26670	2,880.880	24.16	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			1.16670	1.280	24.16	0.0034	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,807.70170	2,641.468	23.08	0.9949	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			1.60170	1.868	23.08	0.0051	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,757.81280	2,591.623	22.86	0.9945	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			1.71280	2.023	22.86	0.0055	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	12.95	Call			3,356.80660	3,190.393	25.55	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.70660	0.793	25.55	0.0021	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,207.04830	3,040.598	24.88	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.94830	0.998	24.88	0.0027	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,107.17910	2,940.766	24.43	0.9969	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.07910	1.166	24.43	0.0031	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,756.37440	3,589.916	26.64	0.9991	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.27440	0.316	26.64	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,566.53220	3,400.101	26.17	0.9987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.43220	0.501	26.17	0.0013	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,506.59790	3,340.179	26.02	0.9985	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.49790	0.579	26.02	0.0015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,246.18150	4,079.692	27.86	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.08150	0.092	27.86	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,196.19260	4,029.705	27.73	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.09260	0.105	27.73	0.0003	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,046.23480	3,879.754	27.36	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.13480	0.154	27.36	0.0004	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,306.17000	4,139.679	28.01	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.07000	0.079	28.01	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,266.17750	4,099.688	27.91	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.07750	0.088	27.91	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,256.17950	4,089.690	27.88	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.07950	0.090	27.88	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,476.14520	4,309.651	28.43	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.04520	0.051	28.43	0.0001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,396.15550	4,229.663	28.23	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.05550	0.063	28.23	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,356.16160	4,189.669	28.13	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.06160	0.069	28.13	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,756.12160	4,589.624	29.12	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.02160	0.024	29.12	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,706.12460	4,539.627	29.00	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.02460	0.027	29.00	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,506.14180	4,339.647	28.50	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.04180	0.047	28.50	0.0001	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			691.69000	582.650	19.30	0.6552	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			172.59000	230.050	19.30	0.3448	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,973.74040	2,807.551	23.79	0.9952	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			1.64040	1.851	23.79	0.0048	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,692.33490	1,532.274	18.53	0.9576	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			10.23490	16.574	18.53	0.0424	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,667.37300	2,501.879	21.78	0.9888	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			4.07300	4.779	21.78	0.0112	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,401.44440	1,252.141	18.59	0.8920	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			38.14440	55.041	18.59	0.1080	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			671.85230	577.967	19.43	0.5920	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			280.35230	352.567	19.43	0.4080	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,551.61530	4,385.543	25.83	0.9996	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.11530	0.143	25.83	0.0004	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,855.61210	2,690.169	21.84	0.9895	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			4.11210	4.769	21.84	0.0105	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,184.21800	1,047.219	18.54	0.8187	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			82.71800	111.819	18.54	0.1813	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			340.25770	292.533	21.10	0.3537	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			712.65770	831.033	21.10	0.6463	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	28.77	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			99,820.30000	99,986.300	28.77	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			769.29410	671.373	19.34	0.6237	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			266.59410	334.573	19.34	0.3763	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			348.63810	302.824	21.17	0.3502	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			765.93810	886.024	21.17	0.6498	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			675.80750	588.315	19.63	0.5693	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			340.10750	418.415	19.63	0.4307	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			582.29410	506.107	19.95	0.5106	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			433.49410	523.207	19.95	0.4894	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			737.64800	646.900	19.46	0.5909	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			326.74800	401.800	19.46	0.4091	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			816.11680	720.076	19.39	0.6192	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			302.71680	372.676	19.39	0.3808	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,460.14260	2,297.449	19.81	0.9637	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			17.34260	20.849	19.81	0.0363	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,150.81060	1,026.291	18.58	0.7539	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			158.01060	199.690	18.58	0.2461	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			330.14470	291.920	21.64	0.3117	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,007.34470	1,135.320	21.64	0.6883	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			456.12010	403.226	20.85	0.3991	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			747.02010	860.426	20.85	0.6009	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			446.70160	396.547	20.96	0.3841	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			821.90160	938.447	20.96	0.6159	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,018.93790	911.337	18.91	0.6859	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			241.03790	300.137	18.91	0.3141	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			659.45010	584.388	19.91	0.5132	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			511.55010	603.188	19.91	0.4868	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			493.48770	438.441	20.73	0.4132	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			745.58770	857.241	20.73	0.5868	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,639.03560	4,472.387	24.94	0.9979	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.13560	1.187	24.94	0.0021	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,948.34960	2,783.339	20.43	0.9791	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			10.44960	12.139	20.43	0.0209	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			705.60470	626.643	19.81	0.5318	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			488.30470	576.243	19.81	0.4682	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			14.36710	27.478	0.80	0.5218	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			10.96710	24.078	0.80	0.4782	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,194.00670	1,074.611	18.53	0.7233	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			222.20670	270.410	18.53	0.2767	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,241.28960	2,081.069	18.48	0.9318	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			39.48960	46.869	18.48	0.0682	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			910.82380	818.872	19.34	0.6048	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			399.62380	475.272	19.34	0.3952	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			507.81330	457.945	21.05	0.3884	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			954.11330	1,071.745	21.05	0.6116	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			643.72850	583.927	20.59	0.4509	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			808.72850	916.227	20.59	0.5491	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,738.10150	4,571.155	23.92	0.9951	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.10150	3.454	23.92	0.0049	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,050.00380	2,886.516	19.03	0.9721	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			15.00380	18.816	19.03	0.0279	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			900.95880	815.738	19.59	0.5756	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			495.95880	578.038	19.59	0.4244	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,833.67630	1,689.416	18.04	0.8536	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			106.07630	129.116	18.04	0.1464	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,371.21250	4,204.599	22.03	0.9923	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.81250	5.399	22.03	0.0077	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,366.16220	1,247.466	18.52	0.7320	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			249.76220	298.266	18.52	0.2680	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,155.92660	1,054.512	18.96	0.6598	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			363.32660	429.012	18.96	0.3402	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,059.07220	1,910.208	18.08	0.8803	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			86.47220	104.708	18.08	0.1197	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,296.97990	3,134.443	18.83	0.9772	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			11.17990	15.743	18.83	0.0228	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,287.06660	3,124.710	18.82	0.9768	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			11.26660	16.010	18.82	0.0232	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,277.27710	3,114.980	18.82	0.9765	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			11.47710	16.280	18.82	0.0235	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,398.96260	3,235.322	18.74	0.9796	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			10.66260	14.022	18.74	0.0204	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,309.71200	3,147.636	18.69	0.9766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			11.41200	16.336	18.69	0.0234	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,299.80000	3,137.912	18.69	0.9763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			11.50000	16.612	18.69	0.0237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,290.01690	3,128.193	18.68	0.9759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			11.71690	16.893	18.68	0.0241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,104.86290	2,944.354	18.59	0.9682	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			16.56290	23.054	18.59	0.0318	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,075.76660	2,915.485	18.57	0.9668	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			17.46660	24.185	18.57	0.0332	0.00	0	36,230

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,393.86180	2,240.733	18.21	0.9168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			55.56180	69.433	18.21	0.0832	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,167.35610	2,017.497	18.09	0.8904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			79.05610	96.197	18.09	0.1096	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,862.91750	1,721.333	18.04	0.8427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			124.61750	150.033	18.04	0.1573	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,795.74950	1,658.174	18.10	0.8294	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			137.44950	166.874	18.10	0.1706	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			0.00000	1,627.073	18.14	0.8225	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			0.00000	175.773	18.14	0.1775	6,152,041.00	35,000	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,738.83990	1,603.961	18.16	0.8173	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			150.53990	182.661	18.16	0.1827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			1,106.80290	1,011.744	19.13	0.6346	0.00	0	250
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			418.50290	490.444	19.13	0.3654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,050.30440	959.634	19.29	0.6128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			462.00440	538.334	19.29	0.3872	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,022.95760	934.471	19.37	0.6020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			484.65760	563.171	19.37	0.3980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			996.21320	909.891	19.46	0.5911	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			507.91320	588.591	19.46	0.4089	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			959.76730	876.454	19.57	0.5761	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			541.46730	625.154	19.57	0.4239	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			929.44230	848.680	19.67	0.5633	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			571.14230	657.380	19.67	0.4367	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			803.15500	733.972	20.12	0.5073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			714.85500	812.672	20.12	0.4927	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			790.12130	722.272	20.17	0.5012	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			731.82130	830.972	20.17	0.4988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			781.53820	714.573	20.21	0.4972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			743.23820	843.273	20.21	0.5028	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			748.29050	684.580	20.35	0.4814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			789.99050	893.280	20.35	0.5186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			740.28410	677.279	20.38	0.4775	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			801.98410	905.979	20.38	0.5225	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			679.16560	621.616	20.66	0.4471	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			900.86560	1,010.316	20.66	0.5529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			640.05950	586.060	20.86	0.4270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			971.75950	1,084.760	20.86	0.5730	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			636.61570	582.934	20.87	0.4252	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			978.31570	1,091.634	20.87	0.5748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			629.78750	576.731	20.91	0.4216	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			991.48750	1,105.431	20.91	0.5784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			593.53720	543.823	21.10	0.4024	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,065.23720	1,182.523	21.10	0.5976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			402.90470	371.985	22.43	0.2931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,604.60470	1,740.685	22.43	0.7069	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	18.00	Call			361.57600	334.631	22.82	0.2674	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,773.27600	1,913.331	22.82	0.7326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			348.88170	322.938	22.94	0.2593	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,830.58170	1,971.638	22.94	0.7407	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			331.62000	306.268	23.09	0.2478	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,913.32000	2,054.968	23.09	0.7522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			264.48250	244.579	23.73	0.2039	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,276.18250	2,423.279	23.73	0.7961	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,433.26060	4,267.058	21.87	0.9920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.96060	5.758	21.87	0.0080	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,686.88810	3,521.481	19.41	0.9852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			8.58810	10.181	19.41	0.0148	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,597.48100	3,432.213	19.12	0.9840	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			9.18100	10.913	19.12	0.0160	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,654.58260	1,526.796	18.33	0.7833	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			201.78260	240.796	18.33	0.2167	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			795.72890	731.349	20.36	0.4891	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			812.92890	915.349	20.36	0.5109	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			820.69450	755.512	20.29	0.4960	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			805.39450	906.912	20.29	0.5040	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			664.58290	613.011	21.01	0.4219	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,069.28290	1,184.411	21.01	0.5781	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,839.71080	4,673.958	22.48	0.9931	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.41080	5.358	22.48	0.0069	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,153.81600	2,994.363	18.14	0.9661	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			18.51600	25.763	18.14	0.0339	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			951.15630	883.511	20.18	0.5197	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			828.15630	926.711	20.18	0.4803	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			474.79970	447.178	22.83	0.2981	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,941.79970	2,080.378	22.83	0.7019	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,244.68320	3,089.070	17.26	0.9640	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			18.58320	29.070	17.26	0.0360	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			754.77040	703.446	21.05	0.4346	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,158.67040	1,273.446	21.05	0.5654	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			655.46160	612.442	21.57	0.3885	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,379.36160	1,502.442	21.57	0.6115	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,932.08450	4,767.963	21.81	0.9908	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.98450	7.963	21.81	0.0092	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,608.56380	1,495.605	18.54	0.7191	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			355.46380	408.305	18.54	0.2809	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,084.09440	3,922.363	18.62	0.9819	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			10.99440	15.063	18.62	0.0181	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			1,030.32920	962.568	20.14	0.5306	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			853.52920	951.868	20.14	0.4694	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			698.69810	659.407	21.83	0.3836	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,574.09810	1,701.807	21.83	0.6164	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	17.93	Call		639.63580	605.007	22.20	0.3567	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		1,745.03580	1,877.407	22.20	0.6433	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		5,032.49450	4,868.806	21.36	0.9882	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		7.89450	11.206	21.36	0.0118	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		3,343.36060	3,189.098	16.51	0.9629	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		18.76060	31.498	16.51	0.0371	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		726.67620	687.192	21.80	0.3880	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		1,604.37620	1,732.592	21.80	0.6120	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		710.57450	672.341	21.89	0.3809	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		1,648.27450	1,777.741	21.89	0.6191	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		3,379.45860	3,224.438	16.04	0.9646	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		17.15860	29.838	16.04	0.0354	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		3,189.61280	3,038.204	16.31	0.9515	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		27.31280	43.604	16.31	0.0485	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		867.90460	817.349	21.13	0.4450	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		1,298.80460	1,416.050	21.13	0.5550	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		3,121.98180	2,972.173	16.40	0.9453	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		32.88180	50.873	16.40	0.0547	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		722.14340	683.517	21.89	0.3835	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		1,649.54340	1,778.917	21.89	0.6165	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		3,390.02460	3,234.895	16.01	0.9643	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		17.42460	30.295	16.01	0.0357	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		2,153.80080	2,027.679	17.96	0.8096	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		217.50080	259.579	17.96	0.1904	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		532.00130	505.995	23.16	0.2943	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		2,355.70130	2,497.895	23.16	0.7057	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		3,599.58480	3,437.033	15.83	0.9728	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		16.48480	22.233	15.83	0.0272	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		3,619.47160	3,456.882	15.90	0.9731	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		16.37160	22.082	15.90	0.0269	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		3,609.52840	3,446.958	15.86	0.9730	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		16.42840	22.158	15.86	0.0270	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		1,292.40060	1,213.141	19.65	0.5892	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		745.60060	834.941	19.65	0.4108	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		785.14840	743.637	21.67	0.4031	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,578.34840	1,705.437	21.67	0.5969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		3,613.54580	3,450.393	15.73	0.9729	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		16.74580	22.193	15.73	0.0271	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		2,528.36660	2,390.542	17.18	0.8721	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		121.56660	152.342	17.18	0.1279	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		411.30750	395.295	24.20	0.2338	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,054.50750	3,207.095	24.20	0.7662	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		1,072.73270	1,009.326	20.43	0.5137	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,025.93270	1,131.126	20.43	0.4863	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		845.06820	798.648	21.37	0.4274	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,438.26820	1,560.448	21.37	0.5726	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	13.24	Call			3,683.15040	3,519.930	15.97	0.9738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			16.35040	21.730	15.97	0.0262	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,633.43150	3,470.260	15.80	0.9732	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			16.63150	22.059	15.80	0.0268	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,623.48860	3,460.326	15.76	0.9731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			16.68860	22.126	15.76	0.0269	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			676.60280	644.803	22.46	0.3507	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,988.90280	2,126.404	22.46	0.6493	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			640.91000	611.774	22.69	0.3352	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,113.21000	2,253.374	22.69	0.6648	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,147.73140	4,983.428	20.96	0.9856	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			10.03140	15.028	20.96	0.0144	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,461.10210	3,297.315	15.42	0.9660	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			23.40210	28.915	15.42	0.0340	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,566.76150	3,387.451	14.48	0.9700	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			33.06150	25.051	14.48	0.0300	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			654.44740	626.803	22.98	0.3244	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,390.74740	2,534.403	22.98	0.6756	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			637.93490	611.443	23.08	0.3175	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,454.23490	2,599.043	23.08	0.6825	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,244.10910	5,079.677	20.48	0.9843	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			10.40910	17.277	20.48	0.0157	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,687.50240	3,513.152	15.06	0.9612	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			38.60240	37.552	15.06	0.0388	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			631.36560	610.225	23.55	0.2990	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,882.46560	3,034.625	23.55	0.7010	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,359.65060	5,192.610	19.54	0.9848	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.75060	17.010	19.54	0.0152	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,568.94690	4,400.683	17.34	0.9738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			23.44690	28.683	17.34	0.0262	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,588.61660	4,420.413	17.39	0.9741	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			23.11660	28.413	17.39	0.0259	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,578.78120	4,410.548	17.36	0.9739	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			23.28120	28.548	17.36	0.0261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,896.96980	3,725.076	14.30	0.9720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			23.66980	25.476	14.30	0.0280	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,524.89110	2,396.515	17.83	0.8065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			281.59110	326.915	17.83	0.1935	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,946.58760	3,774.897	14.47	0.9725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			22.68960	25.011	14.73	0.0268	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,539.58640	4,713.716	26.50	0.7831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			296.79350	292.779	27.40	0.1463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,083.49350	6,253.179	27.40	0.8537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,436.77590	5,269.374	19.50	0.9832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.47590	19.774	19.50	0.0168	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			4,025.98960	3,854.611	14.73	0.9732	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,080.00320	4,250.967	25.59	0.7639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		494.62340	492.566	25.77	0.2320	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,171.32340	4,342.966	25.77	0.7680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,956.51210	3,784.862	14.50	0.9725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		23.21210	25.262	14.50	0.0275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		462.88640	463.316	26.50	0.2169	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,439.23610	3,598.760	24.30	0.7301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		571.10230	559.378	24.44	0.2657	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		3,507.80230	3,669.778	24.44	0.7343	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		76.20850	77.247	27.40	0.0472	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		9,792.90850	9,967.647	27.40	0.9528	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		503.30320	500.567	25.59	0.2361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,159.86650	3,316.187	23.89	0.7097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		623.53130	606.762	23.97	0.2864	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,210.23130	3,367.162	23.97	0.7136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		486.25440	484.852	25.95	0.2280	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,262.95440	4,435.252	25.95	0.7720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		582.53610	568.360	24.30	0.2699	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		2,668.07810	2,817.450	23.15	0.6678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		721.74690	698.685	23.27	0.3248	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		2,748.44690	2,899.085	23.27	0.6752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		551.84100	545.296	24.69	0.2587	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,628.54100	3,795.696	24.69	0.7413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		633.16650	615.787	23.89	0.2903	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,462.42960	2,608.278	22.82	0.6474	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		776.35970	749.764	22.93	0.3454	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,533.05970	2,680.164	22.93	0.6546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		601.80050	586.408	24.14	0.2777	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,328.50050	3,486.808	24.14	0.7223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		741.37810	717.050	23.15	0.3322	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		1,466.57110	1,586.280	21.05	0.5155	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		909.35280	874.490	22.22	0.3938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,096.05280	2,234.890	22.22	0.6062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		641.35400	623.449	23.83	0.2935	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,118.05400	3,273.849	23.83	0.7065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		795.72960	767.878	22.82	0.3526	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		887.24830	980.560	19.71	0.3972	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		1,506.52330	1,431.256	19.95	0.5823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		973.22330	1,071.656	19.95	0.4177	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		772.13560	745.814	22.96	0.3438	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,548.83560	2,696.214	22.96	0.6562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		1,179.87110	1,125.880	21.05	0.4845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		722.30710	804.727	19.23	0.3536	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,643.54550	1,558.913	19.52	0.6198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		820.24550	909.313	19.52	0.3802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		899.21250	865.056	22.27	0.3902	0.00	0	1,700

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	18.45	Put			2,125.91250	2,265.455	22.27	0.6098	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,580.54830	1,500.160	19.71	0.6028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			447.55270	502.200	18.45	0.2603	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,977.20700	1,867.668	18.71	0.7003	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			553.90700	618.068	18.71	0.2997	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,475.32510	1,402.257	20.05	0.5734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,012.02510	1,112.657	20.05	0.4266	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,745.60710	1,654.327	19.23	0.6464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			287.85100	333.827	17.88	0.1962	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,378.15650	2,249.994	18.20	0.7778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			354.85650	400.394	18.20	0.2222	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,609.30560	1,526.964	19.62	0.6107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			856.00560	947.364	19.62	0.3893	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			2,170.85270	2,051.800	18.45	0.7397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			24.86020	32.496	14.37	0.0345	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,573.61620	2,442.970	17.67	0.8160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			260.31620	303.370	17.67	0.1840	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,855.75320	1,756.059	18.94	0.6735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			632.45320	706.459	18.94	0.3265	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,511.15100	2,383.427	17.88	0.8038	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			23.28760	25.297	14.47	0.0275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,936.66330	3,764.932	14.43	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			23.36330	25.332	14.43	0.0276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,238.44440	2,116.303	18.37	0.7525	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			415.14440	466.703	18.37	0.2475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,748.16020	3,582.096	14.37	0.9655	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,568.37010	2,454.433	18.10	0.7683	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			430.47010	486.433	18.10	0.2317	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,561.95140	2,448.431	18.12	0.7670	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			434.05140	490.432	18.12	0.2330	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			627.16330	629.149	25.79	0.2556	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,569.26330	4,741.149	25.79	0.7444	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,555.54960	2,442.448	18.14	0.7658	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			437.64960	494.448	18.14	0.2342	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,782.48480	1,710.115	19.96	0.6031	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,054.58480	1,152.115	19.96	0.3969	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			0.00000	1,608.788	20.32	0.5756	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			0.00000	1,300.788	20.32	0.4244	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,744.02030	2,641.066	18.46	0.7499	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			564.42030	629.566	18.46	0.2501	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,738.02020	2,635.409	18.48	0.7488	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			568.42020	633.909	18.48	0.2512	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,732.03530	2,629.767	18.49	0.7478	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			572.43530	638.267	18.49	0.2522	0.00	0	0
Total \$ / R Option												11,082,521.00	45,000	2,174,305

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											920,911,656.80	101,084	3,369,524
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			16.13960		16.30610			0.0000	258,233.60	16	1,160
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			16.42130		16.58830			0.0000	82,106.50	5	194
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			16.73820		16.90680			0.0000	0.00	0	101
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			17.04960		17.22330			0.0000	0.00	0	20
Total \$ / R MAXI Future											340,340.10	21	1,475
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			391,628.58840	374,981.287	27.04	0.9994	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			18.58840	21.287	27.04	0.0006	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			390,629.05000	373,981.825	27.01	0.9994	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			19.05000	21.825	27.01	0.0006	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			389,629.52260	372,982.374	26.99	0.9994	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			19.52260	22.374	26.99	0.0006	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			316,317.53840	300,222.777	18.62	0.9708	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			1,487.53840	2,092.777	18.62	0.0292	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			315,344.58660	299,257.017	18.61	0.9704	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			1,514.58660	2,127.017	18.61	0.0296	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			314,372.05510	298,291.737	18.61	0.9700	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			1,542.05510	2,161.737	18.61	0.0300	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			213,459.40130	200,815.617	18.00	0.8009	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			23,779.40130	27,995.617	18.00	0.1991	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			214,907.36610	202,220.231	17.97	0.8039	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			23,227.36610	27,400.230	17.97	0.1961	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			214,182.37390	201,517.117	17.99	0.8024	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			23,502.37390	27,697.117	17.99	0.1976	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			250,981.02450	237,705.399	17.56	0.8084	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			27,651.02450	31,745.399	17.56	0.1916	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			250,268.90290	237,033.449	17.58	0.8071	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			27,938.90290	32,073.449	17.58	0.1929	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			249,558.60310	236,363.896	17.60	0.8057	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			28,228.60310	32,403.896	17.60	0.1943	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											340,340.10	21	1,475
£ / R	On	26/02/2016			23.19230		23.40660			0.0000	0.00	0	163
£ / R	On	29/02/2016			23.20590		23.42020			0.0000	0.00	0	56
£ / R	On	07/03/2016			23.23770		23.45190			0.0000	0.00	0	115
£ / R	On	14/03/2016			23.26960		23.48340			0.0000	93,985,914.40	4,039	38,639
£ / R	On	15/04/2016			23.41370		23.62610			0.0000	46,827.40	2	118
£ / R	On	13/06/2016			23.68430		23.89730			0.0000	0.00	0	3,416
£ / R	On	08/09/2016			24.10210		24.31440			0.0000	0.00	0	0
£ / R	On	19/09/2016			24.15710		24.37060			0.0000	0.00	0	890
£ / R	On	19/12/2016			24.62360		24.84300			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 £ / R Future												94,032,741.80	4,041	43,397
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call		1,357.66150	1,162.596	19.70	0.8783	0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put		41.06150	60.296	19.70	0.1217	0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		45.33700	63.409	19.31	0.1204	0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		1,435.53700	1,239.309	19.31	0.8796	0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		1,412.10160	1,229.243	19.32	0.8325	0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		80.20160	111.543	19.32	0.1675	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		4,296.49030	4,083.688	25.94	0.9933	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		3.09030	4.088	25.94	0.0067	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		4,286.51970	4,073.724	25.90	0.9933	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		3.11970	4.124	25.90	0.0067	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		4,276.54940	4,063.760	25.86	0.9932	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		3.14940	4.160	25.86	0.0068	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		1,531.19490	1,352.264	19.41	0.8259	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		97.79490	132.664	19.41	0.1741	0.00	0	6,000	
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		750.25910	639.411	20.44	0.5453	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		416.85910	519.811	20.44	0.4547	0.00	0	4,000	
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call		403.38160	339.552	21.62	0.3432	0.00	0	11,400	
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put		869.98160	1,019.952	21.62	0.6568	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call		125.65940	103.236	23.41	0.1282	0.00	0	7,800	
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put		1,942.25940	2,133.636	23.41	0.8718	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call		2,747.91130	2,537.107	20.38	0.9695	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put		14.51130	17.507	20.38	0.0305	0.00	0	21,300	
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call		604.45640	537.465	21.67	0.3774	0.00	0	0	
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put		1,178.35640	1,323.765	21.67	0.6226	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		438.59070	398.667	23.43	0.2265	0.00	0	2,600	
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		3,041.29070	3,214.367	23.43	0.7735	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		3,510.41190	3,314.090	19.79	0.9040	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		113.11190	129.790	19.79	0.0960	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		3,501.24670	3,305.057	19.78	0.9034	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		113.94670	130.757	19.78	0.0966	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		987.70110	906.906	21.25	0.4427	0.00	0	1,300	
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		1,390.40110	1,522.606	21.25	0.5573	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		3,519.58240	3,323.128	19.80	0.9046	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		112.28240	128.828	19.80	0.0954	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		2,602.96960	2,457.418	19.15	0.7306	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		558.56960	625.318	19.15	0.2694	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		1,000.31860	941.584	22.06	0.3698	0.00	0	12,264	
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		2,535.91860	2,689.483	22.06	0.6302	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		3,395.81670	3,222.758	18.65	0.8349	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		281.41670	320.658	18.65	0.1651	0.00	0	12,264	
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		2,616.56180	2,470.498	19.14	0.7327	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		552.16180	618.398	19.14	0.2673	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		2,609.76270	2,463.949	19.14	0.7317	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		555.36270	621.849	19.14	0.2683	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	23.01	Call			2,198.06380	2,072.393	19.41	0.6541	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			837.46380	925.293	19.41	0.3459	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,209.89890	2,083.105	19.40	0.6563	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			829.29890	916.005	19.40	0.3437	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,203.97890	2,077.740	19.40	0.6552	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			833.37890	920.639	19.40	0.3448	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1,196.12830	1,137.497	22.01	0.3676	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,293.12830	3,453.897	22.01	0.6324	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,950.84070	2,806.234	18.62	0.7165	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			747.84070	822.634	18.62	0.2835	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,944.48240	2,800.103	18.63	0.7156	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			751.48240	826.503	18.63	0.2844	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,722.68900	2,586.229	18.82	0.6828	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			889.68900	972.629	18.82	0.3172	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			6,525.43700	6,312.160	19.99	0.9516	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			92.43700	98.560	19.99	0.0484	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,957.20970	2,812.383	18.62	0.7174	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			744.20970	818.783	18.62	0.2826	0.00	0	0
Total £ / R Option												0.00	0	81,277
Total £ / R												94,032,741.80	4,041	124,674
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14042		0.14060			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14329		0.14345			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14662		0.14675			0.0000	0.00	0	947
Total ¥ / R Future												0.00	0	11,206
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,062.29460	2,043.757	20.48	0.9945	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			2.09460	1.557	20.48	0.0055	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,060.20030	4,042.200	22.56	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00030	0.000	22.56	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,060.29470	3,042.242	22.56	0.9998	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.09470	0.042	22.56	0.0002	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			12.37700	10.690	15.35	0.0217	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,451.25780	1,420.862	15.61	0.8668	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			106.35780	91.462	15.61	0.1332	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,351.78160	3,335.522	20.03	0.9897	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			6.88160	6.121	20.03	0.0103	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,357.27700	2,340.090	15.35	0.9783	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,689.33540	3,674.266	17.85	0.9834	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.23540	12.766	17.85	0.0166	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,727.59630	2,701.082	16.11	0.9509	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			52.49630	39.582	16.11	0.0491	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,862.85610	1,827.446	16.42	0.8417	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			187.75610	165.946	16.42	0.1583	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,206
€ / R	On	19/02/2016	Foreign Exchange Future			18.11110		18.07200			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			18.13020		18.09090			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			18.13420		18.09490			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.14090		18.10150			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.20720		18.16690			0.0000	25,144,143.20	1,381	77,347
€ / R	On	22/03/2016	Foreign Exchange Future			18.16260		18.12300			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			18.17080		18.13110			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			18.20110		18.16070			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			18.22150		18.18050			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.23700		18.19560			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.25540		18.21340			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.27730		18.23490			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.57820		18.53300			0.0000	46,445,500.00	2,500	41,210
€ / R	On	19/09/2016	Foreign Exchange Future			19.00410		18.95460			0.0000	126,947,388.00	6,680	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			19.42630		19.37920			0.0000	0.00	0	5,790
Total € / R Future												198,537,031.20	10,561	134,277
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,672.39230	2,711.380	32.08	0.9990	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.39230	0.280	32.08	0.0010	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			2,014.32040	2,052.808	29.18	0.9940	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			2.32040	1.708	29.18	0.0060	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			217.61700	227.691	20.99	0.4166	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			436.71700	407.491	20.99	0.5834	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,556.30050	2,595.366	26.87	0.9964	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			1.40050	1.166	26.87	0.0036	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,534.36340	2,573.559	23.16	0.9930	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			2.86340	2.659	23.16	0.0070	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.08040	0.073	30.85	0.0002	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,967.00940	5,007.299	30.47	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.10940	0.099	30.47	0.0002	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,317.29880	4,357.563	28.84	0.9992	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.39880	0.363	28.84	0.0008	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			54.49100	49.259	19.15	0.0962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			6.46760	6.561	26.69	0.0130	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,739.56760	3,699.361	26.69	0.9870	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			2,027.16440	2,066.794	19.94	0.9773	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			10.26440	9.594	19.94	0.0227	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			5,116.98040	5,157.273	30.85	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			12.58900	11.752	19.27	0.0280	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,446.41090	1,482.554	19.06	0.9269	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			39.51090	35.354	19.06	0.0731	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,224.77150	2,264.570	20.83	0.9827	0.00	0	26,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		7.87150	7.370	20.83	0.0173	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,321.39100	1,356.459	19.15	0.9038	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		8.29570	7.765	20.65	0.0182	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		2,175.30580	2,215.067	20.61	0.9815	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		8.40580	7.867	20.61	0.0185	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		3,209.21910	3,249.388	25.25	0.9952	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		2.31910	2.188	25.25	0.0048	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,879.48900	1,918.952	19.27	0.9720	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		2.57850	2.431	24.85	0.0054	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,800.68580	2,840.761	23.42	0.9919	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		3.78580	3.561	23.42	0.0081	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		4,137.46410	4,177.713	28.39	0.9989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		0.56410	0.513	28.39	0.0011	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		2,185.19570	2,224.965	20.65	0.9818	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		1.52950	1.446	26.86	0.0031	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,269.06200	3,309.240	25.52	0.9955	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		2.16200	2.040	25.52	0.0045	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		4,177.42250	4,217.675	28.49	0.9989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		0.52250	0.475	28.49	0.0011	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		3,119.47850	3,159.631	24.85	0.9946	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		4,167.43260	4,207.685	28.46	0.9989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.53260	0.485	28.46	0.0011	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		4,157.44290	4,197.694	28.44	0.9989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		0.54290	0.494	28.44	0.0011	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,568.42950	3,608.646	26.86	0.9969	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		381.19710	395.963	20.79	0.4347	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		678.19710	653.363	20.79	0.5653	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		397.84930	413.055	20.85	0.4396	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		686.74930	662.255	20.85	0.5604	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		830.72280	806.478	20.76	0.5558	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		491.42280	507.578	20.76	0.4442	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		519.14330	534.718	20.63	0.4394	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		908.64330	883.218	20.63	0.5606	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		538.35750	554.364	20.62	0.4447	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		912.75750	887.364	20.62	0.5553	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		600.86520	618.023	20.48	0.4391	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,067.46520	1,042.623	20.48	0.5609	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		617.91850	635.578	20.49	0.4444	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,063.01850	1,038.278	20.49	0.5556	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		35.09260	33.267	19.57	0.0375	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		3,308.53490	3,351.892	19.57	0.9621	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		35.53490	33.692	19.57	0.0379	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		34.65410	32.847	19.58	0.0371	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		3,318.09260	3,361.467	19.57	0.9625	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		4,347.24070	4,392.053	21.97	0.9844	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		14.24070	13.853	21.97	0.0156	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,654.01430	2,695.736	19.13	0.9212	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			81.01430	77.536	19.13	0.0788	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,327.65410	3,371.047	19.58	0.9629	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			39.42470	33.068	17.15	0.0317	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			4,034.18720	4,077.266	17.12	0.9682	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			39.58720	33.166	17.12	0.0318	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			4,053.86170	4,097.070	17.18	0.9684	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			39.26170	32.970	17.18	0.0316	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			4,044.02470	4,087.168	17.15	0.9683	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			395.14490	379.867	18.36	0.1916	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			746.51040	766.130	22.68	0.3211	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,267.31040	3,239.830	22.68	0.6789	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,776.81770	2,808.685	18.36	0.8074	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			397.61770	382.386	18.36	0.1926	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,246.91410	3,277.140	18.25	0.8611	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			984.28520	1,010.419	21.60	0.4049	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,405.08520	2,384.119	21.60	0.5951	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,784.34490	2,816.167	18.36	0.8084	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			267.71410	250.840	18.25	0.1389	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,852.58300	2,884.034	18.35	0.8170	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			373.38300	357.734	18.35	0.1830	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,769.30130	2,801.210	18.37	0.8065	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			400.10130	384.911	18.37	0.1935	0.00	0	0
Total € / R Option												0.00	0	333,470
Total € / R												198,537,031.20	10,561	467,747
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.36280		11.52030			0.0000	0.00	0	12,945
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.51310		11.67090			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.68810		11.84550			0.0000	0.00	0	750
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.86170		12.02430			0.0000	0.00	0	69
Total AU\$ / R Future												0.00	0	16,831
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			260.14530	178.412	14.18	0.4785	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			139.84530	215.612	14.18	0.5215	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			254.22380	174.226	14.21	0.4705	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			143.92380	221.426	14.21	0.5295	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			9.44370	6.011	17.30	0.0268	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,089.14370	1,243.211	17.30	0.9732	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,721.14450	1,564.110	19.49	0.9941	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.84450	1.310	19.49	0.0059	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,125.51420	971.020	16.34	0.9641	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			5.21420	8.220	16.34	0.0359	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			738.20020	592.438	14.37	0.8811	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			17.90020	29.638	14.37	0.1189	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,030.63720	1,873.334	21.18	0.9976	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.33720	0.534	21.18	0.0024	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,020.64720	1,863.350	21.12	0.9975	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.34720	0.550	21.12	0.0025	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,010.65760	1,853.366	21.07	0.9974	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.35760	0.566	21.07	0.0026	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,630.85710	1,487.317	17.85	0.9074	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			39.95710	54.217	17.85	0.0926	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,621.57460	1,478.259	17.83	0.9060	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			40.67460	55.159	17.83	0.0940	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,612.30420	1,469.215	17.82	0.9046	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			41.40420	56.115	17.82	0.0954	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			92.28900	109.228	16.62	0.1344	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,745.30070	1,604.219	16.63	0.8687	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			89.80070	106.119	16.63	0.1313	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,736.53880	1,595.764	16.63	0.8671	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			91.03880	107.664	16.63	0.1329	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,727.78900	1,587.328	16.62	0.8656	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,557.64360	1,427.739	16.33	0.7790	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			213.34360	246.039	16.33	0.2210	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,573.52000	1,442.610	16.33	0.7826	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			209.22000	240.910	16.33	0.2174	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,565.57240	1,435.165	16.33	0.7808	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			211.27240	243.465	16.33	0.2192	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												0.00	0	18,031
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.67160		11.69720			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.87840		11.90240			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			10.57340	10.605	15.18	0.0466	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			917.14520	891.575	15.29	0.9560	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			9.94520	9.975	15.29	0.0440	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			907.45460	881.885	15.23	0.9547	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			10.25460	10.285	15.23	0.0453	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			897.77340	872.205	15.18	0.9534	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,121.26520	1,102.992	15.81	0.8426	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			88.86520	94.592	15.81	0.1574	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,112.98950	1,094.816	15.81	0.8402	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			90.58950	96.416	15.81	0.1598	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,104.73760	1,086.666	15.81	0.8378	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			92.33760	98.266	15.81	0.1622	0.00	0	0
Total CAD/ 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 CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.59190		16.45020			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.95780		16.80560			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,481.73780	1,615.277	20.71	0.9482	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			31.53780	23.377	20.71	0.0518	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,472.44840	1,605.884	20.71	0.9471	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			32.24840	23.984	20.71	0.0529	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,491.04130	1,624.683	20.70	0.9493	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			30.84130	22.783	20.70	0.0507	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,503.08080	2,647.361	20.92	0.9196	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			87.48080	79.561	20.92	0.0804	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,493.93190	2,638.149	20.90	0.9189	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			88.33190	80.349	20.90	0.0811	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,484.79190	2,628.944	20.89	0.9182	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			89.19190	81.144	20.89	0.0818	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			2.44240		2.46440			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.45820		2.47700			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			2,679.16730	2,467.861	22.45	0.9406	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			35.16730	43.861	22.45	0.0594	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,584.05510	2,373.805	22.31	0.9335	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			40.05510	49.805	22.31	0.0665	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,775.68760	2,563.265	22.67	0.9464	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			31.68760	39.265	22.67	0.0536	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,988.74500	2,837.581	22.31	0.8107	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			318.74500	355.581	22.31	0.1893	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,907.53950	2,758.488	22.25	0.8017	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			337.53950	376.488	22.25	0.1983	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,827.19610	2,680.336	22.20	0.7925	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			357.19610	398.336	22.20	0.2075	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			2.44070		2.43510			0.0000	146,442.00	60	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.49130		2.48480			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 DKK / R Future												146,442.00	60	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,876.39110	2,932.122	23.45	0.9647	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			25.39110	25.122	23.45	0.0353	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,778.24160	2,833.910	23.04	0.9619	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			27.24160	26.910	23.04	0.0381	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,974.69040	3,030.477	23.87	0.9672	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			23.69040	23.477	23.87	0.0328	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,156.21310	4,222.779	22.14	0.9275	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			108.21310	109.779	22.14	0.0725	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,065.33220	4,131.877	22.12	0.9224	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			117.33220	118.877	22.12	0.0776	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,975.05850	4,041.570	22.10	0.9171	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			127.05850	128.570	22.10	0.0829	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												146,442.00	60	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.07100		2.09360			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.10620		2.12890			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.14380		2.16650			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.18000		2.20320			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			374.73260	297.873	19.82	0.3608	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			638.73260	787.874	19.82	0.6392	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			339.88870	268.635	19.96	0.3333	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			703.88870	858.635	19.96	0.6667	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			307.87020	241.913	20.10	0.3072	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			771.87020	931.913	20.10	0.6928	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,001.35000	898.690	19.59	0.5002	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			912.35000	1,036.690	19.59	0.4998	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			954.93690	859.007	19.70	0.4841	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			965.93690	1,097.007	19.70	0.5159	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			910.17790	820.920	19.80	0.4683	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,021.17790	1,158.920	19.80	0.5317	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,540.64810	1,427.927	19.66	0.5594	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,075.64810	1,189.927	19.66	0.4406	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,489.96060	1,381.753	19.70	0.5473	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,124.96060	1,243.753	19.70	0.4527	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,440.51650	1,336.809	19.75	0.5353	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,175.51650	1,298.809	19.75	0.4647	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,008.39760	1,884.160	19.71	0.5964	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,176.39760	1,284.160	19.71	0.4036	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,956.79080	1,836.233	19.76	0.5864	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,224.79080	1,336.233	19.76	0.4136	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,906.26090	1,789.366	19.81	0.5764	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,274.26090	1,389.366	19.81	0.4236	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.15740		0.15900			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15670		0.15770			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15570		0.15740			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			0.07720		0.07790			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06740		0.06820			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06370		0.06450			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			10.68590		10.76140			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.81520		10.88960			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.96610		11.04050			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			1,622.07110	1,546.650	19.39	0.9962	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.67110	0.750	19.39	0.0038	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,612.09420	1,536.677	19.34	0.9961	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.69420	0.777	19.34	0.0039	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,602.11800	1,526.705	19.28	0.9959	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.71800	0.805	19.28	0.0041	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,892.36530	1,819.745	17.39	0.9675	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			12.76530	14.545	17.39	0.0325	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,911.94770	1,839.303	17.47	0.9685	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			12.34770	14.103	17.47	0.0315	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,902.15480	1,829.522	17.43	0.9680	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			12.55480	14.322	17.43	0.0320	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,645.82320	1,579.955	15.98	0.8935	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			65.32320	73.854	15.98	0.1065	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,636.94030	1,571.184	15.98	0.8920	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			66.44030	75.084	15.98	0.1080	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,628.07420	1,562.432	15.97	0.8905	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			67.57420	76.332	15.97	0.1095	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 NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.41260		1.42290			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.42730		1.43770			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.44320		1.45340			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.45770		1.46800			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			229.00000	126.000		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			129.00000	26.000		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			29.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			0.00000	74.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,177.00000	1,073.000		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			1,077.00000	973.000		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			977.00000	873.000		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			334.00000	232.000		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			534.00000	432.000		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			434.00000	332.000		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			580.00000	477.000		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			480.00000	377.000		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			680.00000	577.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12810		1.11410			0.0000	78,967.00	70	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13130		1.11720			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.13540		1.12110			0.0000	0.00	0	0
Total QUANTO € / \$ Future												78,967.00	70	2
Total QUANTO € / \$												78,967.00	70	2
RAIN	On	13/06/2016	Foreign Exchange Future			28,682.22000		28,786.00000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			11.53210		11.57860			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.70800		11.75320			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,600.82760	1,554.338	20.34	0.9909	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			2.22760	2.238	20.34	0.0091	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,590.87900	1,544.389	20.27	0.9906	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			2.27900	2.289	20.27	0.0094	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,580.93170	1,534.441	20.20	0.9904	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			2.33170	2.341	20.20	0.0096	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,609.31810	1,566.880	17.86	0.9163	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			46.11810	48.880	17.86	0.0837	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,600.07370	1,557.675	17.84	0.9151	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			46.87370	49.675	17.84	0.0849	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,590.84130	1,548.481	17.82	0.9138	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			47.64130	50.481	17.82	0.0862	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			5.44240		5.47990			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.40360		5.43620			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			990.22920	952.632	22.28	0.9979	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.32920	0.232	22.28	0.0021	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			980.24540	942.645	22.16	0.9978	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.34540	0.245	22.16	0.0022	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			970.26250	932.659	22.04	0.9976	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.36250	0.259	22.04	0.0024	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			703.85040	674.024	18.13	0.8941	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			27.65040	30.424	18.13	0.1059	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			694.77820	665.043	18.08	0.8910	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			28.57820	31.443	18.08	0.1090	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			685.73400	656.092	18.03	0.8877	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			29.53400	32.492	18.03	0.1123	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			1.38050		1.39560			0.0000	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
ZMW / R On 13/06/2016 Foreign Exchange Future			1.29960		1.31360			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									1202964657.90	70,837	1,413,507
Total Options									11082521.00	45,000	2,590,252
Grand Total:									1,214,047,178.90	115,837	4,003,759