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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/01/2016 Foreign Exchange Future			16.18850		16.38560			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.18850		16.39160			0.0000	0.00	0	0
\$ / R On 08/02/2016 Foreign Exchange Future			16.20060		16.41280			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.20680		16.41890			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			16.21300		16.42500			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.22230		16.43420			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.22540		16.43720			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.22850		16.44030			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.23470		16.44640			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.25320		16.46470			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.25630		16.46780			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.26560		16.47700			0.0000	0.00	0	218
\$ / R On 02/03/2016 Foreign Exchange Future			16.27180		16.48320			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.28750		16.49870			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.30000		16.51120			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.30940		16.52050			0.0000	1,486,732,285.20	91,158	962,791
\$ / R On 15/03/2016 Foreign Exchange Future			16.31250		16.52360			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.31560		16.52670			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.33750		16.54850			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.35630		16.56720			0.0000	0.00	0	0
\$ / R On 31/03/2016 Foreign Exchange Future			16.36250		16.57340			0.0000	0.00	0	35

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Future			16.37860		16.58910			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.38180		16.59220			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.38500		16.59540			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.41070		16.62050			0.0000	0.00	0	1,765
\$ / R	On	18/04/2016	Foreign Exchange Future			16.42040		16.62990			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.42680		16.63620			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.44290		16.65190			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.44610		16.65500			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			16.49130		16.69960			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.50090		16.70920			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.51380		16.72200			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.54610		16.75390			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.55900		16.76670			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.57840		16.78590			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.58480		16.79230			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.58800		16.79550			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.60100		16.80830			0.0000	125,984,989.00	7,589	92,773
\$ / R	On	24/06/2016	Foreign Exchange Future			16.63640		16.84340			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.64930		16.85620			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.73970		16.94570			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.74290		16.94890			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.79270		16.99990			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.84310		17.05140			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.88010		17.08910			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.88690		17.09600			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.89020		17.09940			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.90370		17.11310			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.91040		17.12000			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.92390		17.13370			0.0000	12,523,686.00	740	35,439
\$ / R	On	28/09/2016	Foreign Exchange Future			16.95410		17.16460			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.04830		17.26070			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.16430		17.37720			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.22100		17.43390			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.23880		17.45160			0.0000	0.00	0	14,298
\$ / R	On	13/03/2017	Foreign Exchange Future			17.48040		17.69110			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.69000		17.89910			0.0000	0.00	0	0
Total \$ / R Future												1,625,240,960.20	99,487	1,121,499
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,125.62950	1,928.500	28.71	1.0000	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.02950	0.000	28.71	0.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,885.63340	1,688.500	28.71	1.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.03340	0.000	28.71	0.0000	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,645.62280	2,448.500	28.71	1.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.02280	0.000	28.71	0.0000	0.00	0	100
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			33.70960	10.394	24.03	0.0599	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			482.10960	661.894	24.03	0.9401	0.00	0	0
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			165.15440	84.886	19.61	0.2594	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			322.35440	454.286	19.61	0.7406	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			233.56830	134.735	19.26	0.3477	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			264.66830	377.936	19.26	0.6523	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			492.11970	331.722	18.09	0.6461	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			83.21970	134.922	18.09	0.3539	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			175.95320	100.225	20.02	0.2579	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			410.95320	547.226	20.02	0.7421	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			166.69740	94.158	20.13	0.2450	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			431.69740	571.158	20.13	0.7550	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,825.00770	4,613.000	23.00	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00770	0.000	23.00	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,042.47040	828.413	16.80	0.9366	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			17.47040	15.413	16.80	0.0634	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			158.87500	92.315	19.82	0.2278	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			504.67500	650.015	19.82	0.7722	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			220.40200	135.434	19.26	0.3046	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			393.20200	520.034	19.26	0.6954	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			219.03930	135.979	19.39	0.2984	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			418.73930	547.479	19.39	0.7016	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,546.19020	1,336.551	19.69	0.9628	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			9.79020	11.851	19.69	0.0372	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,517.21040	2,305.652	23.22	0.9967	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.81040	0.952	23.22	0.0033	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,148.55440	1,937.357	22.05	0.9911	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.15440	2.657	22.05	0.0089	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,965.20380	2,753.640	22.79	0.9985	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.50380	0.440	22.79	0.0015	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,633.21740	1,424.506	18.28	0.9658	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			8.51740	11.307	18.28	0.0342	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			887.27980	702.809	17.16	0.7976	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			62.57980	89.610	17.16	0.2024	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,664.72230	4,453.223	30.66	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02230	0.023	30.66	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,823.68380	1,612.934	18.38	0.9790	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			5.88380	6.634	18.38	0.0210	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,558.81320	2,347.235	20.71	0.9949	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.81320	1.635	20.71	0.0051	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,882.96050	1,672.061	17.99	0.9800	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			5.96050	6.461	17.99	0.0200	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			6.55980	7.203	17.71	0.0217	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,869.86450	1,659.140	17.67	0.9779	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			6.66450	7.340	17.67	0.0221	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			1,041.46350	850.354	17.10	0.8308	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			58.26350	78.554	17.10	0.1692	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,889.65670	1,678.868	17.75	0.9787	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			6.45670	7.068	17.75	0.0213	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,879.75980	1,669.003	17.71	0.9783	0.00	0	10,000
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,857.07760	1,646.499	16.90	0.9741	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			8.37760	8.999	16.90	0.0259	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,981.68420	3,770.486	25.58	0.9988	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.48420	0.486	25.58	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,530.80650	5,741.155	27.68	0.9987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,276.70300	1,443.952	21.68	0.8384	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	27.68	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,479.50000	133,690.600	27.68	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			10.10820	5.961	26.24	0.0117	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,719.60820	3,926.561	26.24	0.9883	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1.30650	0.555	27.68	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			761.74860	897.772	20.13	0.7070	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.23920	0.086	27.68	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,629.73920	6,840.686	27.68	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			187.62670	133.599	21.11	0.2022	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,077.12670	1,234.199	21.11	0.7978	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			147.20300	103.352	21.68	0.1616	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			590.31170	710.194	19.50	0.6370	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			80.98250	54.129	22.90	0.0908	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,800.48250	1,984.729	22.90	0.9092	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			311.51560	230.238	19.88	0.3196	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			691.01560	820.838	19.88	0.6804	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			282.24860	207.172	20.13	0.2930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			411.97970	508.768	18.75	0.5381	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			236.10040	171.048	20.57	0.2497	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			895.60040	1,041.648	20.57	0.7503	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			437.65680	332.108	19.00	0.4272	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			467.15680	572.708	19.00	0.5728	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			360.81170	269.595	19.50	0.3630	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			293.13720	367.282	18.24	0.4458	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			327.20220	242.696	19.75	0.3336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			656.70220	783.296	19.75	0.6664	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			537.32880	411.886	18.47	0.5017	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			356.82880	442.486	18.47	0.4983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			482.47970	368.168	18.75	0.4619	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			214.93320	274.570	17.96	0.3698	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			459.00810	349.713	18.87	0.4444	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			438.50810	540.313	18.87	0.5556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			642.67570	502.031	18.17	0.5732	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			272.17570	342.631	18.17	0.4268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			613.63720	476.682	18.24	0.5542	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			166.04300	215.423	17.76	0.3139	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			574.56380	442.822	18.33	0.5278	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		324.06380	403.422	18.33	0.4722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		741.91750	589.751	17.95	0.6339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		211.41750	270.351	17.95	0.3661	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		735.43320	583.970	17.96	0.6302	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		102.75020	136.305	17.41	0.2266	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		666.58560	523.014	18.11	0.5884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		256.08560	323.614	18.11	0.4116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		893.78770	726.899	17.65	0.7150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		143.28770	187.499	17.65	0.2850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		836.54300	674.823	17.76	0.6861	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		94.63870	125.817	17.36	0.2136	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		801.92650	643.550	17.83	0.6676	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		181.42650	234.150	17.83	0.3324	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		1,031.17570	853.029	17.40	0.7767	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		100.67570	133.629	17.40	0.2233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		1,023.25020	845.705	17.41	0.7734	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		74.74620	100.201	17.23	0.1799	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		908.44770	740.306	17.62	0.7222	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		137.94770	180.906	17.62	0.2778	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		1,063.18610	882.685	17.35	0.7896	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		92.68610	123.285	17.35	0.2104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		1,055.13870	875.217	17.36	0.7864	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		41.26070	56.886	16.99	0.1155	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		1,047.12100	867.786	17.37	0.7832	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		96.62100	128.386	17.37	0.2168	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		1,299.64760	1,106.614	17.06	0.8681	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		49.14760	67.214	17.06	0.1319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		1,145.24620	959.601	17.23	0.8201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		26.18440	36.843	16.83	0.0812	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		1,079.36810	897.728	17.32	0.7959	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		88.86810	118.328	17.32	0.2041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		1,397.71820	1,200.954	16.95	0.8933	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		37.21820	51.554	16.95	0.1067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		1,361.76070	1,166.286	16.99	0.8845	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		23.37500	33.053	16.79	0.0742	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		1,317.28500	1,123.529	17.04	0.8730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		46.78500	64.129	17.04	0.1270	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		1,535.24740	1,334.307	16.81	0.9223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		24.74740	34.907	16.81	0.0777	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		1,516.68440	1,316.243	16.83	0.9188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		13.53540	16.313	16.56	0.0411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		1,507.42710	1,307.241	16.84	0.9170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		26.92710	37.841	16.84	0.0830	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,638.43520	1,435.051	16.71	0.9398	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		17.93520	25.651	16.71	0.0602	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		1,553.87500	1,352.453	16.79	0.9258	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			9.92980	9.659	17.19	0.0251	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,544.55340	1,343.370	16.80	0.9241	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			24.05340	33.970	16.80	0.0759	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,833.20630	1,623.305	16.52	0.9642	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			12.70630	13.905	16.52	0.0358	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,784.03540	1,575.713	16.56	0.9589	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			7.47460	7.098	18.33	0.0180	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,734.92770	1,528.452	16.61	0.9532	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			14.42770	19.052	16.61	0.0468	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,060.07670	1,848.686	17.33	0.9759	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			9.57670	9.286	17.33	0.0241	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,030.42980	1,819.059	17.19	0.9749	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			6.22450	5.828	19.10	0.0146	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,941.58160	1,730.287	16.76	0.9714	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			11.08160	10.887	16.76	0.0286	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,317.55550	2,106.070	18.57	0.9831	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			7.05550	6.670	18.57	0.0169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,267.97460	2,056.498	18.33	0.9820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			5.20680	4.813	19.86	0.0119	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,218.42250	2,006.959	18.09	0.9807	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			7.92250	7.559	18.09	0.0193	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,526.06460	2,314.568	19.57	0.9872	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			5.56460	5.168	19.57	0.0128	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,426.72450	2,215.228	19.10	0.9854	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			3.72440	3.369	21.34	0.0080	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,327.47510	2,115.988	18.62	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			6.97510	6.588	18.62	0.0167	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,764.77950	2,553.304	20.72	0.9906	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			4.27950	3.904	20.72	0.0094	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,585.70680	2,374.213	19.86	0.9881	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			2.53500	2.244	23.10	0.0052	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,575.76470	2,364.270	19.81	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			5.26470	4.870	19.81	0.0120	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,973.92290	2,762.480	21.72	0.9927	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			3.42290	3.080	21.72	0.0073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,894.22440	2,682.769	21.34	0.9920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.40510	1.444	24.29	0.0033	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,774.73360	2,563.260	20.77	0.9907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			4.23360	3.860	20.77	0.0093	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,322.88470	3,111.505	23.39	0.9952	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			2.38470	2.104	23.39	0.0048	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,263.03500	3,051.644	23.10	0.9948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.57910	0.585	25.05	0.0014	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			3,023.74820	2,812.314	21.96	0.9931	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			3.24820	2.914	21.96	0.0069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,721.51370	3,510.435	24.58	0.9976	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			1.01370	1.035	24.58	0.0024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,571.90510	3,360.844	24.29	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.18240	0.181	25.97	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,422.43430	3,211.293	23.87	0.9957	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			1.93430	1.893	23.87	0.0043	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,260.79510	4,049.695	25.59	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.29510	0.295	25.59	0.0007	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,971.07910	3,759.985	25.05	0.9986	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.15750	0.156	26.08	0.0004	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,781.38780	3,570.304	24.69	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.88780	0.904	24.69	0.0021	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,470.67800	4,259.577	25.99	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.17800	0.177	25.99	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,460.68240	4,249.581	25.97	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.10320	0.102	26.40	0.0003	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,410.70600	4,199.605	25.88	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.20600	0.205	25.88	0.0005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,570.63920	4,359.538	26.18	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.13920	0.138	26.18	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,520.65750	4,309.556	26.08	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.12610	0.125	26.25	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,480.67370	4,269.573	26.01	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.17370	0.173	26.01	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,720.59570	4,509.494	26.46	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.09570	0.094	26.46	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,690.60320	4,479.502	26.40	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00720	0.008	27.21	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,970.55030	4,759.449	26.93	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.05030	0.049	26.93	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,920.55730	4,709.456	26.84	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.05730	0.056	26.84	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,610.62610	4,399.525	26.25	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,470.50720	5,259.408	27.21	1.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			885.97970	720.773	17.73	0.7066	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			152.37970	198.273	17.73	0.2934	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,189.83830	2,978.393	22.63	0.9937	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			3.13830	2.793	22.63	0.0063	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,911.63730	1,699.335	16.79	0.9657	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			14.93730	13.735	16.79	0.0343	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,884.79030	2,673.559	20.94	0.9872	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.29030	6.059	20.94	0.0128	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,612.45070	1,413.260	17.12	0.9113	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			33.95070	45.761	17.12	0.0887	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			850.16320	698.055	17.98	0.6445	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			242.96320	301.755	17.98	0.3555	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,767.50840	4,556.571	25.03	0.9994	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		0.30840	0.271	25.03	0.0006	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call		3,073.49230	2,862.361	21.21	0.9880	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put		6.29230	6.061	21.21	0.0120	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		1,389.60400	1,200.165	17.24	0.8482	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		72.40400	93.865	17.24	0.1518	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call		467.00160	368.792	19.42	0.4071	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put		623.60160	736.292	19.42	0.5929	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call		945.98900	791.453	17.88	0.6727	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put		226.88900	282.853	17.88	0.3273	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call		470.06900	374.976	19.50	0.4003	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put		670.96900	786.376	19.50	0.5997	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call		843.44660	698.959	18.14	0.6205	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put		291.24660	357.159	18.14	0.3795	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call		739.04470	606.232	18.44	0.5628	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put		373.64470	451.232	18.44	0.4372	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call		985.92560	834.891	17.96	0.6664	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put		255.42560	314.191	17.96	0.3336	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		2,678.19460	2,470.245	19.14	0.9669	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		18.29460	19.845	19.14	0.0331	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		1,341.30140	1,165.121	17.34	0.7911	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		131.40140	164.721	17.34	0.2089	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call		433.16810	351.772	20.04	0.3534	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put		893.26810	1,021.372	20.04	0.6466	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call		577.59010	476.976	19.30	0.4444	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put		651.39010	760.176	19.30	0.5556	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		562.01620	466.150	19.44	0.4272	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		720.11620	833.250	19.44	0.5728	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		1,196.47940	1,033.073	17.51	0.7290	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		201.47940	246.973	17.51	0.2710	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		803.78400	677.094	18.48	0.5597	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		438.78400	520.993	18.48	0.4403	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		614.52950	512.422	19.21	0.4571	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		649.52950	756.322	19.21	0.5429	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		4,856.56130	4,647.715	24.61	0.9974	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		1.56130	1.615	24.61	0.0026	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		3,166.34960	2,958.787	20.04	0.9795	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		11.34960	12.687	20.04	0.0205	0.00	0	150
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		3.40000	15.288	0.39	0.5404	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		0.00000	11.888	0.39	0.4596	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		2,456.46600	2,253.141	17.95	0.9404	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		36.86600	41.841	17.95	0.0596	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		1,374.87850	1,205.878	17.41	0.7610	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		185.27850	224.578	17.41	0.2390	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		1,067.75420	923.631	18.03	0.6476	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		338.55420	402.731	18.03	0.3524	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		617.10230	521.880	19.63	0.4254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			845.10230	958.080	19.63	0.5746	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			764.37680	654.952	19.19	0.4884	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			710.47680	808.852	19.19	0.5116	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,957.72040	4,749.939	23.63	0.9948	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.82040	3.839	23.63	0.0052	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			3,269.25600	3,063.474	18.62	0.9749	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			15.35600	17.374	18.62	0.0251	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			1,047.92890	911.082	18.28	0.6161	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			424.02890	494.982	18.28	0.3839	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			2,037.91850	1,844.306	17.15	0.8769	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			91.21850	105.306	17.15	0.1231	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,591.49640	4,383.940	21.72	0.9925	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.59640	5.540	21.72	0.0075	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,544.36260	1,374.167	17.40	0.7676	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			208.46260	245.767	17.40	0.2324	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			2,266.91820	2,070.954	17.30	0.8992	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			74.61820	86.154	17.30	0.1008	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,319.92020	1,162.568	17.69	0.6987	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			307.62020	357.768	17.69	0.3013	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,518.78930	3,311.337	18.23	0.9807	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			13.28930	13.337	18.23	0.0193	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,508.89170	3,301.443	18.20	0.9806	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			13.39170	13.443	18.20	0.0194	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,498.99480	3,291.666	18.19	0.9803	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			13.49480	13.666	18.19	0.0197	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,531.84500	3,324.537	18.06	0.9806	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			13.54500	13.537	18.06	0.0194	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,521.94860	3,314.645	18.03	0.9804	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			13.64860	13.645	18.03	0.0196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,324.86220	3,119.859	17.91	0.9738	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			16.56220	18.859	17.91	0.0262	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,295.65710	3,090.774	17.89	0.9727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			17.35710	19.774	17.89	0.0273	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,620.94840	3,413.612	18.33	0.9820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			12.64840	12.612	18.33	0.0180	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,376.57660	2,179.605	17.30	0.9082	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			68.27660	78.605	17.30	0.0918	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			2,063.17740	1,871.825	17.09	0.8680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			104.87740	120.825	17.09	0.1320	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,512.05360	3,304.872	18.02	0.9801	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			13.75360	13.872	18.02	0.0199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,933.12420	1,746.406	17.07	0.8467	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			124.82420	145.406	17.07	0.1533	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,201.03590	1,057.275	18.01	0.6515	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			392.73590	456.275	18.01	0.3485	2,281.37	5	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,607.53460	2,407.600	17.45	0.9308	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		49.23460	56.600	17.45	0.0692	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		1,142.68170	1,003.261	18.16	0.6297	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		434.38170	502.262	18.16	0.3703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		1,103.24990	966.879	18.27	0.6145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		464.94990	535.879	18.27	0.3855	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,993.46610	1,803.673	17.04	0.8573	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		115.16610	132.673	17.04	0.1427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		932.72700	810.655	18.78	0.5440	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		624.42700	709.655	18.78	0.4560	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		918.44790	797.662	18.82	0.5378	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		640.14790	726.662	18.82	0.4622	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		1,171.56160	1,029.968	18.09	0.6406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		413.26160	478.968	18.09	0.3594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		872.27750	755.977	18.98	0.5172	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		693.97750	784.977	18.98	0.4828	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		863.30370	748.000	19.02	0.5131	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		705.00370	797.000	19.02	0.4869	22,316.00	28	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		1,070.37400	936.614	18.36	0.6015	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		492.07400	565.614	18.36	0.3985	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		751.01740	648.213	19.48	0.4603	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		862.71740	967.213	19.48	0.5397	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		747.17400	644.788	19.50	0.4584	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		868.87400	973.788	19.50	0.5416	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		909.04010	789.109	18.85	0.5336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		650.74010	738.109	18.85	0.4664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		698.96390	601.913	19.72	0.4344	3,009.57	5	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		950.66390	1,060.913	19.72	0.5656	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		482.46770	412.454	21.02	0.3182	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		1,464.16770	1,601.454	21.02	0.6818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		794.60130	687.141	19.29	0.4814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		796.30130	896.141	19.29	0.5186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		420.60660	358.828	21.53	0.2820	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		1,682.30660	1,827.828	21.53	0.7180	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		400.74770	341.681	21.71	0.2702	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		1,762.44770	1,910.680	21.71	0.7298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		739.54560	637.993	19.53	0.4546	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		881.24560	986.994	19.53	0.5454	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		3,819.17160	3,611.788	18.94	0.9848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		10.87160	10.788	18.94	0.0152	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		325.72750	274.303	22.37	0.2233	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,117.42750	2,273.303	22.37	0.7767	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		435.18070	371.431	21.40	0.2907	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		1,626.88070	1,770.431	21.40	0.7093	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		4,654.08960	4,446.653	21.49	0.9925	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		5.78960	5.653	21.49	0.0075	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		3,908.45830	3,701.060	19.21	0.9859	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		10.15830	10.060	19.21	0.0141	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,839.36530	1,660.970	17.23	0.8149	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		165.96530	194.570	17.23	0.1851	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		918.55310	801.001	19.01	0.5234	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		715.15310	804.601	19.01	0.4766	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		944.46150	825.550	18.94	0.5301	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		708.26150	796.250	18.94	0.4699	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		771.25060	670.063	19.64	0.4524	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		955.05060	1,060.763	19.64	0.5476	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		5,061.31680	4,854.104	21.89	0.9939	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		5.11680	4.804	21.89	0.0061	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		3,373.25080	3,169.991	17.47	0.9723	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		17.05080	20.691	17.47	0.0277	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		1,074.39220	951.535	18.86	0.5515	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		728.69220	811.835	18.86	0.4485	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		546.85890	478.033	21.44	0.3168	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		1,791.15890	1,928.333	21.44	0.6832	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		3,467.79910	3,263.348	16.32	0.9732	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		18.89910	20.448	16.32	0.0268	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		859.05620	755.889	19.70	0.4620	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,040.15620	1,142.989	19.70	0.5380	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		749.09770	657.116	20.21	0.4132	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,250.19770	1,364.216	20.21	0.5868	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		5,155.39490	4,949.024	20.95	0.9928	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		6.49490	6.124	20.95	0.0072	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		1,782.04140	1,612.939	17.49	0.7514	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		302.14140	340.239	17.49	0.2486	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		4,312.87610	4,104.360	17.96	0.9857	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		12.97610	11.660	17.96	0.0143	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		790.39430	699.363	20.52	0.4052	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		1,438.99430	1,556.263	20.52	0.5948	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		724.22310	640.714	20.88	0.3766	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		1,602.82310	1,727.615	20.88	0.6234	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		5,259.60410	5,051.304	20.43	0.9911	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		8.20410	8.204	20.43	0.0089	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		3,571.72770	3,361.884	15.23	0.9755	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		20.32770	18.784	15.23	0.0245	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		818.68570	726.443	20.52	0.4088	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		1,469.58570	1,586.343	20.52	0.5912	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		800.74610	710.454	20.61	0.4014	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		1,511.64610	1,630.354	20.61	0.5986	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		3,609.67730	3,399.086	15.00	0.9755	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		20.57730	18.986	15.00	0.0245	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		3,411.41510	3,209.061	15.26	0.9651	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		22.31510	28.961	15.26	0.0349	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		973.70790	866.611	19.87	0.4691	0.00	0	48,990

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,177.70790	1,279.711	19.87	0.5309	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,342.71450	3,141.217	15.36	0.9600	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			26.71450	34.317	15.36	0.0400	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,619.72540	3,409.448	14.97	0.9753	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			20.32540	19.248	14.97	0.0247	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			814.99960	721.716	20.61	0.4039	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,515.59960	1,631.516	20.61	0.5961	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			605.05950	533.772	21.94	0.3095	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,201.95950	2,340.072	21.94	0.6905	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,340.78590	2,159.858	16.88	0.8377	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			177.68590	206.158	16.88	0.1623	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,829.28890	3,618.362	15.45	0.9777	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			19.28890	17.962	15.45	0.0223	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,849.15170	3,638.215	15.51	0.9780	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			19.15170	17.815	15.51	0.0220	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,839.22020	3,628.288	15.48	0.9779	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			19.22020	17.888	15.48	0.0221	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,843.72280	3,631.872	15.36	0.9778	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			20.02280	17.972	15.36	0.0222	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,731.19570	2,540.914	16.22	0.8949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			97.49570	117.014	16.22	0.1051	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,427.01210	1,288.555	18.43	0.6191	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			653.31210	724.655	18.43	0.3809	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,191.05310	1,069.734	19.21	0.5405	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			917.35310	1,005.834	19.21	0.4595	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			945.59450	843.418	20.13	0.4497	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,311.89450	1,419.518	20.13	0.5503	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			880.13540	784.021	20.42	0.4239	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,446.43540	1,560.121	20.42	0.5761	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,863.58930	3,651.730	15.42	0.9780	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			19.88930	17.830	15.42	0.0220	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,853.65560	3,641.801	15.39	0.9779	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			19.95560	17.901	15.39	0.0221	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			469.47770	414.651	22.97	0.2450	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			2,885.77770	3,040.751	22.97	0.7550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,913.25850	3,701.383	15.58	0.9786	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			19.55850	17.483	15.58	0.0214	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			760.66710	676.328	21.22	0.3677	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,846.06710	1,972.228	21.22	0.6323	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			721.47700	641.123	21.45	0.3512	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			1,966.87700	2,097.023	21.45	0.6488	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,374.70980	5,164.123	19.81	0.9898	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			10.10980	10.023	19.81	0.0102	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,685.84220	3,473.663	14.61	0.9754	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			21.24220	19.563	14.61	0.0246	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			714.60280	638.604	21.94	0.3315	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,303.90280	2,440.304	21.94	0.6685	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,471.67750	5,259.372	19.26	0.9892	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			10.97750	11.072	19.26	0.0108	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,783.49820	3,568.779	14.22	0.9752	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			22.79820	20.479	14.22	0.0248	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			731.81580	654.851	21.84	0.3387	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,241.11580	2,376.551	21.84	0.6613	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,905.46510	3,685.658	13.84	0.9751	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			28.26510	21.358	13.84	0.0249	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			705.55390	633.695	22.46	0.3107	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,728.35390	2,869.395	22.46	0.6893	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,588.77850	5,376.346	18.68	0.9887	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.57850	12.046	18.68	0.0113	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,797.21880	4,580.218	16.40	0.9811	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			23.31880	19.218	16.40	0.0189	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,817.05370	4,600.142	16.46	0.9812	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			23.15370	19.142	16.46	0.0188	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,807.13570	4,590.180	16.43	0.9812	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			23.23570	19.180	16.43	0.0188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			4,125.86860	3,909.375	14.02	0.9770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			24.26860	20.575	14.02	0.0230	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,694.08650	2,516.939	16.68	0.8339	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			222.48650	258.139	16.68	0.1661	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,175.69220	3,959.207	14.18	0.9774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			23.80940	20.137	14.43	0.0220	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,185.65660	3,969.173	14.21	0.9775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			24.05660	20.373	14.21	0.0225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,462.59200	3,619.067	23.53	0.7336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			552.89380	512.077	24.45	0.2428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,901.29380	4,073.277	24.45	0.7572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,666.49220	5,453.309	18.73	0.9871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.89220	14.509	18.73	0.0129	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			4,255.40940	4,038.937	14.43	0.9780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,166.68010	3,317.632	23.08	0.7124	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			0.00000	587.703	23.25	0.2794	705,243.12	1,200	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			0.00000	3,428.903	23.25	0.7206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			534.54040	496.058	24.81	0.2344	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,082.94040	4,257.258	24.81	0.7656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			614.19200	557.867	23.53	0.2664	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			2,959.43430	3,106.121	22.77	0.6959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			702.19040	636.948	22.83	0.3007	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,000.59040	3,148.148	22.83	0.6993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			543.54890	503.917	24.63	0.2385	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			3,991.94890	4,165.117	24.63	0.7615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			668.28010	606.432	23.08	0.2876	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,400.49470	2,533.682	21.87	0.6433	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			818.96440	742.444	22.06	0.3446	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,517.36440	2,653.644	22.06	0.6554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			635.06130	576.583	23.35	0.2746	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,343.46130	3,497.783	23.35	0.7254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			711.03430	644.921	22.77	0.3041	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,986.37340	2,108.048	21.17	0.5946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			877.49690	795.546	21.73	0.3659	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,315.89690	2,446.746	21.73	0.6341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			691.77790	627.572	22.91	0.2967	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,050.17790	3,198.772	22.91	0.7033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			852.09470	772.482	21.87	0.3567	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			870.37060	945.998	18.80	0.3932	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,599.02200	1,463.896	18.90	0.5976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			907.42200	985.096	18.90	0.4024	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			797.80370	723.278	22.19	0.3368	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,596.20370	2,734.478	22.19	0.6632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			987.97340	896.848	21.17	0.4054	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			724.95440	792.035	18.38	0.3542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,740.43830	1,596.789	18.48	0.6363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			758.83830	827.989	18.48	0.3637	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			856.64080	776.607	21.85	0.3584	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,385.04080	2,517.807	21.85	0.6416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,631.97060	1,494.798	18.80	0.6068	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			483.45180	525.133	17.66	0.2724	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			2,008.24150	1,842.443	17.83	0.7008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			556.64150	603.643	17.83	0.2992	362,186.04	600	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,289.09330	1,172.778	19.93	0.5045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,347.49330	1,443.978	19.93	0.4955	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,776.55440	1,630.835	18.38	0.6458	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			227.87480	264.060	16.72	0.1687	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,537.72590	2,366.501	17.14	0.8045	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			286.12590	327.702	17.14	0.1955	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,710.10510	1,568.233	18.56	0.6282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			788.50510	859.433	18.56	0.3718	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,135.05180	1,963.933	17.66	0.7276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			24.79520	21.090	13.55	0.0243	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,745.84070	2,566.843	16.53	0.8430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			204.24070	238.043	16.53	0.1570	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,887.56740	1,732.479	18.09	0.6733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			635.96740	693.679	18.09	0.3267	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,679.47480	2,502.860	16.72	0.8313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			24.09220	20.407	14.18	0.0226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,165.72770	3,949.240	14.15	0.9773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			24.12770	20.440	14.15	0.0227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,403.92120	2,226.013	17.32	0.7797	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			352.32120	387.213	17.32	0.2203	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,976.39520	3,759.890	13.55	0.9757	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,692.73390	2,524.173	16.91	0.7913	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			361.63390	403.773	16.91	0.2087	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,902.76600	1,765.600	18.96	0.6228	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			961.66600	1,035.200	18.96	0.3772	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			683.11730	639.631	24.84	0.2609	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,412.01730	4,579.231	24.84	0.7391	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,705.78020	2,536.495	16.87	0.7939	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			354.68020	396.096	16.87	0.2061	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,699.24500	2,530.327	16.89	0.7926	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			358.14500	399.927	16.89	0.2074	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,869.28420	2,712.591	17.47	0.7697	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			490.18420	542.591	17.47	0.2303	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,863.22880	2,706.830	17.49	0.7686	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			494.12880	546.830	17.49	0.2314	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,875.35660	2,718.376	17.45	0.7709	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			486.25660	538.376	17.45	0.2291	0.00	0	0
Total \$ / R Option												1,095,036.10	1,838	1,937,908
Total \$ / R												1,626,335,996.30	101,325	3,059,407
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.30940		16.52050			0.0000	163,094.00	10	1,119
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.60100		16.80830			0.0000	332,020.00	20	154
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.92390		17.13370			0.0000	84,619.50	5	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.23880		17.45160			0.0000	0.00	0	0
Total \$ / R MAXI Future												579,733.50	35	1,363
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			413,090.05490	391,980.245	25.35	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			40.05490	40.245	25.35	0.0010	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			412,090.99810	390,981.209	25.33	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			40.99810	41.209	25.33	0.0010	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			411,091.96400	389,982.192	25.31	0.9990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			41.96400	42.192	25.31	0.0010	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			338,349.22830	317,813.799	17.94	0.9760	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,519.22830	1,713.799	17.94	0.0240	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			337,360.93590	316,841.519	17.94	0.9756	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,530.93590	1,741.519	17.94	0.0244	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			336,385.23460	315,869.568	17.93	0.9753	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,555.23460	1,769.568	17.93	0.0247	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			231,735.22620	213,851.984	16.95	0.8290	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			19,365.22620	22,461.984	16.95	0.1710	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			233,272.42050	215,340.218	16.92	0.8318	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			18,902.42050	21,950.218	16.92	0.1682	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			232,502.90770	214,595.152	16.94	0.8304	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			19,132.90770	22,205.152	16.94	0.1696	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			266,912.27720	248,682.489	16.13	0.8397	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			20,752.27720	23,802.489	16.13	0.1603	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			266,179.34230	247,978.628	16.15	0.8383	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			21,019.34230	24,098.628	16.15	0.1617	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			265,448.86350	247,276.536	16.18	0.8370	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			21,288.86350	24,396.536	16.18	0.1630	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												579,733.50	35	1,363
£ / R	On 26/02/2016	Foreign Exchange Future				23.31830		23.54600			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future				23.33170		23.55930			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future				23.36370		23.59060			0.0000	0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future				23.39550		23.62200			0.0000	3,485,929.50	149	32,242
£ / R	On 15/04/2016	Foreign Exchange Future				23.54300		24.43730			0.0000	0.00	0	88
£ / R	On 13/06/2016	Foreign Exchange Future				23.82090		24.04180			0.0000	357,313.50	15	2,696
£ / R	On 08/09/2016	Foreign Exchange Future				24.24170		24.46550			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				24.29630		24.52110			0.0000	12,148,150.00	500	890
£ / R	On 19/12/2016	Foreign Exchange Future				24.76760		24.99540			0.0000	0.00	0	0
Total £ / R Future												15,991,393.00	664	36,250
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Call			1,529.39890	1,312.872	18.01	0.8624	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Put			73.39890	84.572	18.01	0.1376	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Call			1,602.43180	1,389.963	18.10	0.8639	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Put			73.13180	88.263	18.10	0.1361	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Call			1,575.11280	1,369.542	17.93	0.8321	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Put			104.51280	125.842	17.93	0.1679	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Call			4,439.07780	4,213.435	24.82	0.9891	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Put			7.07780	7.935	24.82	0.0109	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Call			4,429.11730	4,203.491	24.79	0.9890	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Put			7.11730	7.991	24.79	0.0110	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Call			4,419.15740	4,193.547	24.76	0.9889	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Put			7.15740	8.047	24.76	0.0111	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Call			1,683.56950	1,484.356	18.01	0.8311	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Put			111.56950	138.856	18.01	0.1689	0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Call			907.06200	747.172	18.71	0.5761	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Put			435.06200	501.672	18.71	0.4239	0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Call			534.96990	420.414	19.72	0.3822	0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option		23.95	Put			862.96990	974.914	19.72	0.6178	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		25.30	Call			204.71560	148.289	21.55	0.1624	0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option		25.30	Put			1,882.71560	2,052.789	21.55	0.8376	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Call			2,890.34360	2,671.122	19.49	0.9615	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		20.75	Put			18.34360	25.622	19.49	0.0385	0.00	0	21,300
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Call			1,036.34240	588.467	19.96	0.4004	0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option		24.20	Put			799.04240	1,245.467	19.96	0.5996	0.00	0	0
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Call			489.74900	419.899	22.15	0.2365	0.00	0	2,600
£ / R	On 13/06/2016	Foreign Exchange Option		26.50	Put			2,947.94900	3,098.999	22.15	0.7635	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,647.69030	3,439.380	18.96	0.9116	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			105.89030	118.480	18.96	0.0884	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,638.49350	3,430.181	18.94	0.9111	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			106.69350	119.281	18.94	0.0889	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,066.86350	945.362	19.90	0.4592	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,325.06350	1,424.462	19.90	0.5408	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,656.89230	3,448.583	18.97	0.9122	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			105.09230	117.683	18.97	0.0878	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,705.98730	2,521.252	17.99	0.7494	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			510.48730	549.552	17.99	0.2506	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,051.05070	946.014	20.79	0.3772	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,435.55070	2,554.314	20.79	0.6228	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,518.37040	3,324.251	17.79	0.8489	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			252.87040	282.551	17.79	0.1511	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,719.89630	2,534.861	17.98	0.7515	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			504.39630	543.161	17.98	0.2485	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,712.93590	2,528.053	17.98	0.7504	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			507.43590	546.353	17.98	0.2496	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,288.29940	2,114.024	18.20	0.6720	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			777.19940	827.724	18.20	0.3280	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,300.44090	2,125.860	18.19	0.6742	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			769.34090	819.560	18.19	0.3258	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,294.36420	2,119.932	18.19	0.6731	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			773.26420	823.632	18.19	0.3269	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,035.30460	2,852.209	17.61	0.7324	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			689.90460	734.609	17.61	0.2676	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,048.32110	2,865.029	17.61	0.7342	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			682.92110	727.429	17.61	0.2658	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,041.80750	2,858.617	17.61	0.7333	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			686.40750	731.017	17.61	0.2667	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												15,991,393.00	664	115,178
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13728		0.13945			0.0000	0.00	0	6,708
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14007		0.14223			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14326		0.14546			0.0000	0.00	0	947
Total ¥ / R Future												0.00	0	12,243
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,950.00650	1,734.079	18.32	0.9822	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.10650	5.879	18.32	0.0178	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,944.91560	3,728.217	23.54	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.01560	0.017	23.54	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,945.93330	2,729.471	23.53	0.9965	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.03330	1.271	23.53	0.0035	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			22.43030	31.865	16.09	0.0527	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,369.97750	1,194.235	16.68	0.7827	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			147.27750	186.935	16.68	0.2173	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,231.03770	3,016.444	18.76	0.9846	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.33770	9.144	18.76	0.0154	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,245.13030	2,039.165	16.09	0.9473	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,561.13500	3,342.362	16.85	0.9784	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.43500	16.262	16.85	0.0216	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,612.20970	2,406.970	16.97	0.9146	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			66.50970	80.869	16.97	0.0854	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,768.59220	1,591.000	17.14	0.7809	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			222.89220	264.900	17.14	0.2191	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,243
€ / R	On	29/01/2016	Foreign Exchange Future			17.67740		17.84100			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.73300		17.85350			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.75090		17.87820			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.75810		17.88550			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.79940		17.89970			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.82690		18.00710			0.0000	15,491,576.10	869	73,086
€ / R	On	22/03/2016	Foreign Exchange Future			17.73590		17.91680			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.86630		17.92100			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.95430		17.93690			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.99870		17.95030			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.01090		17.97220			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.11720		17.99010			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.11840		18.00130			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.19630		18.37380			0.0000	0.00	0	40,330
€ / R	On	19/09/2016	Foreign Exchange Future			18.61600		18.79760			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.03220		19.21790			0.0000	0.00	0	5,887
Total € / R Future												15,491,576.10	869	126,143
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,691.00000	2,527.400	43.67	1.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.00000	0.000	43.67	0.0000	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,321.00000	2,157.400	48.01	1.0000	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.00000	0.000	48.01	0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,456.00810	2,335.511	23.79	0.9927	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			2.50810	2.511	23.79	0.0073	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,803.43230	1,684.195	21.76	0.9701	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			9.93230	11.195	21.76	0.0299	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			232.48770	177.446	20.23	0.2960	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			664.28770	736.546	20.23	0.7040	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,350.13240	2,222.830	21.40	0.9875	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			4.63240	4.730	21.40	0.0125	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,338.44060	2,237.931	20.14	0.9805	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			8.74060	8.531	20.14	0.0195	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			21.94810	23.085	17.20	0.0496	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,957.32340	4,776.909	22.02	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.22340	0.009	22.02	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,807.41110	4,626.923	22.42	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.31110	0.023	22.42	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,158.31180	3,977.528	24.16	0.9986	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			17.43790	15.566	17.55	0.0347	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,212.69220	1,054.346	18.13	0.8056	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			105.59220	127.445	18.13	0.1944	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			11.37970	8.565	26.16	0.0150	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,904.27970	4,081.665	26.16	0.9850	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,879.04810	1,699.985	17.20	0.9504	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			6.07130	5.934	22.24	0.0119	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,736.93400	1,561.367	17.39	0.9308	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			29.83400	34.467	17.39	0.0692	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,328.26450	1,164.429	17.96	0.8413	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			81.16450	97.529	17.96	0.1587	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,074.53790	1,892.466	17.55	0.9653	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.72920	1.293	24.64	0.0027	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2,035.34910	1,853.155	17.37	0.9637	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			18.24910	16.255	17.37	0.0363	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2,025.55810	1,843.333	17.32	0.9632	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			18.45810	16.433	17.32	0.0368	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			3,053.17130	2,872.834	22.24	0.9881	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.59910	1.108	24.53	0.0024	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,963.75120	2,783.334	21.81	0.9870	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			6.65120	6.434	21.81	0.0130	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,646.36120	2,465.558	20.30	0.9819	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			9.26120	8.658	20.30	0.0181	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,978.82920	3,798.193	24.64	0.9973	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.66300	1.197	24.59	0.0025	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,411.34460	3,231.237	23.94	0.9916	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			4.24460	4.337	23.94	0.0084	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,112.81540	2,932.526	22.52	0.9888	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			5.71540	5.626	22.52	0.0112	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			4,018.69910	3,838.008	24.53	0.9976	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			1.21180	0.628	24.16	0.0014	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			4,008.73070	3,828.052	24.56	0.9976	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.63070	1.152	24.56	0.0024	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,998.76300	3,818.097	24.59	0.9975	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			358.24910	282.339	20.16	0.3266	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			861.44910	966.439	20.16	0.6734	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			369.97140	337.444	20.19	0.3645	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			868.97140	891.144	20.19	0.6355	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,005.09610	985.012	20.16	0.6082	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			441.99610	439.312	20.16	0.3918	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			465.23550	476.002	20.17	0.3959	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,084.93550	1,047.302	20.17	0.6041	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			484.96070	492.535	20.17	0.4008	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,082.76070	1,051.635	20.17	0.5992	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			542.50120	587.927	20.13	0.4168	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,232.40120	1,150.727	20.13	0.5832	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			553.69520	595.474	20.13	0.4181	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,232.39520	1,157.074	20.13	0.5819	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			41.03260	49.129	18.57	0.0537	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,155.36550	2,986.025	18.56	0.9457	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			41.56550	49.725	18.56	0.0543	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			40.50650	48.539	18.57	0.0532	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,164.83260	2,995.429	18.57	0.9463	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,188.23180	4,012.364	20.08	0.9811	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			14.43180	16.064	20.08	0.0189	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,510.03060	2,346.087	18.10	0.8921	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			96.23060	109.787	18.10	0.1079	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,174.30650	3,004.839	18.57	0.9468	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			45.75750	42.460	16.32	0.0409	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,883.59620	3,699.101	16.33	0.9585	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			45.99620	43.101	16.33	0.0415	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,903.12020	3,717.825	16.32	0.9596	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			45.52020	41.825	16.32	0.0404	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,893.35750	3,708.460	16.32	0.9591	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			279.38160	297.846	17.61	0.1642	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,710.21560	2,549.483	17.64	0.7870	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			392.31560	417.283	17.64	0.2130	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,643.47550	2,484.035	17.65	0.7776	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			415.57550	441.835	17.65	0.2224	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			418.21710	444.625	17.65	0.2235	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,628.77020	2,469.627	17.65	0.7755	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			420.87020	447.427	17.65	0.2245	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			944.65990	868.133	21.34	0.3671	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,526.75990	2,635.933	21.34	0.6329	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,097.28160	2,930.046	17.61	0.8358	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			721.48260	660.906	22.49	0.2898	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,403.58260	3,528.706	22.49	0.7102	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,636.11710	2,476.825	17.65	0.7765	0.00	0	0
Total € / R Option												0.00	0	333,670
Total € / R												15,491,576.10	869	459,813
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.57120		11.63850			0.0000	0.00	0	13,998
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.72920		11.79300			0.0000	23,458.40	2	2,821
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.90880		11.97440			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.08840		12.15550			0.0000	0.00	0	69
Total AU\$ / R Future												23,458.40	2	17,388
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			53.72130	40.487	19.05	0.1102	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,015.22130	1,069.287	19.05	0.8898	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			874.65740	810.230	16.57	0.8853	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			36.15740	39.030	16.57	0.1147	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			417.17240	364.078	16.59	0.6112	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			178.67240	192.878	16.59	0.3888	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			411.05930	358.216	16.59	0.6055	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			182.55930	197.016	16.59	0.3945	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,130.45310	2,062.988	22.31	0.9941	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			1.95310	1.788	22.31	0.0059	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,841.77940	1,774.081	20.41	0.9901	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			3.27940	2.881	20.41	0.0099	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,248.81630	1,179.801	16.47	0.9681	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			10.31630	8.601	16.47	0.0319	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,150.38580	2,082.931	22.44	0.9943	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			1.88580	1.732	22.44	0.0057	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,140.41910	2,072.959	22.38	0.9942	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			1.91910	1.759	22.38	0.0058	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			39.40270	42.784	17.46	0.0733	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,751.00010	1,690.497	17.48	0.9290	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			38.00010	41.297	17.48	0.0710	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,741.69590	1,681.234	17.47	0.9279	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			38.69590	42.034	17.47	0.0721	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,732.40270	1,671.984	17.46	0.9267	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			83.99310	87.886	16.55	0.1089	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,849.58620	1,787.918	16.55	0.8898	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			85.18620	89.118	16.55	0.1102	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,867.21170	1,805.466	16.56	0.8924	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			82.81170	86.666	16.56	0.1076	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,858.39310	1,796.686	16.55	0.8911	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,689.88780	1,630.053	16.23	0.8150	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			194.38780	201.653	16.23	0.1850	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,681.84120	1,622.067	16.22	0.8135	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			196.34120	203.667	16.22	0.1865	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,673.81280	1,614.097	16.21	0.8120	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			198.31280	205.697	16.21	0.1880	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												23,458.40	2	18,588
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.64230		11.72800			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.85340		11.93570			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			19.42320	24.142	15.31	0.0820	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			955.97010	874.834	15.33	0.9228	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			17.97010	22.533	15.33	0.0772	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			946.68530	865.626	15.32	0.9204	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			18.68530	23.326	15.32	0.0796	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			937.42320	856.442	15.31	0.9180	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,162.53690	1,088.205	15.44	0.8321	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			96.83690	104.805	15.44	0.1679	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,154.35430	1,080.145	15.44	0.8297	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			98.65430	106.745	15.44	0.1703	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,146.19720	1,072.112	15.44	0.8272	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			100.49720	108.712	15.44	0.1728	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.12230		16.28680			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.48000		16.64230			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			1,346.08230	1,197.289	18.89	0.8664	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			59.28230	74.989	18.89	0.1336	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,337.44640	1,188.783	18.89	0.8642	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			60.64640	76.483	18.89	0.1358	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,354.74140	1,205.818	18.89	0.8685	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			57.94140	73.518	18.89	0.1315	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,361.20560	2,207.977	19.52	0.8837	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			108.90560	117.977	19.52	0.1163	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,352.26670	2,199.093	19.51	0.8827	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			109.96670	119.093	19.51	0.1173	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,343.33660	2,190.219	19.49	0.8818	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			111.03660	120.219	19.49	0.1182	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			2.45550		2.48360			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.47330		2.50080			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			2,893.01520	2,616.730	21.68	0.9286	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			57.01520	61.731	21.68	0.0714	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,798.14460	2,524.788	21.63	0.9207	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			62.14460	69.788	21.63	0.0793	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,988.30040	2,711.543	21.92	0.9344	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			52.30040	56.543	21.92	0.0656	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,167.13220	2,937.279	20.70	0.8292	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			259.13220	304.279	20.70	0.1708	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,085.15610	2,856.654	20.66	0.8204	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			277.15610	323.654	20.66	0.1796	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,004.11320	2,776.969	20.62	0.8114	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			296.11320	343.969	20.62	0.1886	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			2.38990		2.41380			0.0000	150,563.70	63	60
DKK / R	On	13/06/2016	Foreign Exchange Future			2.44010		2.46370			0.0000	0.00	0	0
Total DKK / R Future												150,563.70	63	60
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,670.69840	2,445.098	19.79	0.9383	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			32.69840	46.098	19.79	0.0617	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,577.36900	2,353.221	19.85	0.9293	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			39.36900	54.221	19.85	0.0707	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,768.58280	2,541.380	20.10	0.9433	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			30.58280	42.379	20.10	0.0567	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,784.59150	3,555.735	20.27	0.8981	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			147.59150	154.735	20.27	0.1019	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,963.27230	3,731.419	20.24	0.9114	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			126.27230	130.419	20.24	0.0886	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,873.60090	3,643.179	20.26	0.9049	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			136.60090	142.179	20.26	0.0951	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												150,563.70	63	60
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.09330		2.11950			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.12940		2.15510			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.16800		2.19360			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.20450		2.23040			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			573.33180	432.299	18.63	0.4370	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			578.33180	699.299	18.63	0.5630	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			529.86180	396.961	18.78	0.4101	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			634.86180	763.961	18.78	0.5899	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			489.08800	364.177	18.93	0.3841	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			694.08800	831.177	18.93	0.6159	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,186.83180	1,024.100	18.81	0.5382	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			835.83180	930.100	18.81	0.4618	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,134.96200	977.424	18.85	0.5220	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			883.96200	983.424	18.85	0.4780	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,084.68660	932.367	18.88	0.5059	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			933.68660	1,038.367	18.88	0.4941	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,735.45560	1,558.879	19.03	0.5882	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			999.45560	1,078.879	19.03	0.4118	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,682.73140	1,507.810	19.05	0.5762	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,046.73140	1,127.810	19.05	0.4238	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,631.24090	1,457.980	19.06	0.5641	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,095.24090	1,177.980	19.06	0.4359	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,216.20460	2,020.391	19.18	0.6203	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,112.20460	1,175.391	19.18	0.3797	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,158.18000	1,968.812	19.22	0.6103	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,154.18000	1,223.812	19.22	0.3897	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,101.13270	1,918.301	19.26	0.6003	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,197.13270	1,273.301	19.26	0.3997	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			0.15800		0.16000			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15770		0.15840			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15840		0.15860			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			0.07770		0.07720			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07030		0.06930			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06690		0.06610			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			10.54930		10.73560			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.68260		10.86660			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.83550		11.01950			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			1,597.13170	1,411.219	17.22	0.9913	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.53170	1.919	17.22	0.0087	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,587.16830	1,401.277	17.17	0.9910	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.56830	1.977	17.17	0.0090	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,577.20580	1,391.336	17.12	0.9907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1.60580	2.036	17.12	0.0093	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			14.88330	18.133	16.47	0.0401	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,871.72200	1,691.038	16.43	0.9592	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.12200	18.438	16.43	0.0408	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,891.24780	1,710.433	16.50	0.9605	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			14.64780	17.833	16.50	0.0395	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,881.48330	1,700.733	16.47	0.9599	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,625.92110	1,459.525	15.29	0.8786	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			66.42110	84.025	15.29	0.1214	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,617.11580	1,450.907	15.28	0.8769	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			67.61580	85.407	15.28	0.1231	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,608.32580	1,442.306	15.28	0.8752	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			68.82580	86.806	15.28	0.1248	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09300		1.09000			0.0000	6,820,320.00	6,240	2,025
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09610		1.09310			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10000		1.09710			0.0000	0.00	0	0
Total QUANTO € / \$ Future												6,820,320.00	6,240	2,025
Total QUANTO € / \$												6,820,320.00	6,240	2,025
RAIN	On	13/06/2016	Foreign Exchange Future			28,501.53000		28,817.89000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			11.43240		11.55870			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.60960		11.73190			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			1,583.82360	1,458.027	18.87	0.9804	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			5.12360	5.627	18.87	0.0196	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,573.90360	1,448.124	18.80	0.9800	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			5.20360	5.724	18.80	0.0200	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,563.98490	1,438.222	18.73	0.9796	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			5.28490	5.822	18.73	0.0204	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,573.68850	1,456.259	16.78	0.9033	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			51.78850	56.659	16.78	0.0967	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,592.00150	1,474.423	16.82	0.9061	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			50.10150	54.823	16.82	0.0939	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,582.83840	1,465.334	16.80	0.9047	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			50.93840	55.734	16.80	0.0953	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.42170		5.44860			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.38200		5.40520			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			959.86780	932.919	22.53	0.9917	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			1.26780	1.219	22.53	0.0083	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			949.90910	922.964	22.40	0.9914	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			1.30910	1.264	22.40	0.0086	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			939.95180	913.010	22.26	0.9911	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			1.35180	1.310	22.26	0.0089	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			681.24300	657.787	17.78	0.8814	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			36.04300	35.787	17.78	0.1186	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			672.42220	648.968	17.74	0.8780	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			37.22220	36.968	17.74	0.1220	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			663.63470	640.183	17.70	0.8745	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			38.43470	38.183	17.70	0.1255	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			1.38870		1.40800			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.30940		1.34140			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1 664 298 004.90	107,360	1,328,071
Total Options												1 095 036.10	1,838	2,351,706
Grand Total:												1,665,393,041.00	109,198	3,679,777