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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/02/2016 Foreign Exchange Future			16.15540		16.09430			0.0000	0.00	0	0
\$ / R On 09/02/2016 Foreign Exchange Future			16.15840		16.07100			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.16130		16.10030			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			16.16740		16.10650			0.0000	0.00	0	454
\$ / R On 15/02/2016 Foreign Exchange Future			16.17650		16.11570			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.17960		16.11870			0.0000	0.00	0	924
\$ / R On 17/02/2016 Foreign Exchange Future			16.18260		16.12180			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.18870		16.12790			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.20700		16.14640			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.21000		16.14940			0.0000	1,183,330.00	73	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.21920		16.15860			0.0000	0.00	0	306
\$ / R On 02/03/2016 Foreign Exchange Future			16.22530		16.16480			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.24060		16.18010			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.25280		16.19240			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.26200		16.20160			0.0000	830,012,480.00	51,040	944,010
\$ / R On 15/03/2016 Foreign Exchange Future			16.26510		16.20460			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.26820		16.20770			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.28970		16.22910			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.30810		16.24750			0.0000	0.00	0	0
\$ / R On 31/03/2016 Foreign Exchange Future			16.31420		16.25370			0.0000	0.00	0	35
\$ / R On 04/04/2016 Foreign Exchange Future			16.32650		16.26590			0.0000	0.00	0	140

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Future			16.32960		16.26900			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.33280		16.27210			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.33600		16.27520			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.36140		16.30000			0.0000	3,190,473.00	195	1,960
\$ / R	On	18/04/2016	Foreign Exchange Future			16.37090		16.30930			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.37720		16.31550			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.39310		16.33100			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.39630		16.33410			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.40580		16.34330			0.0000	16,405,800.00	1,000	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			16.44090		16.37840			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.45050		16.38810			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.46340		16.40100			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.49550		16.43340			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.50830		16.44640			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.52750		16.46580			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.53400		16.47220			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.53720		16.47550			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.55000		16.48840			0.0000	198,931,000.00	12,020	97,273
\$ / R	On	24/06/2016	Foreign Exchange Future			16.58530		16.52400			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.59810		16.53700			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.68800		16.62760			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.69120		16.63080			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.74030		16.67980			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.75370		16.69300			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.79050		16.72910			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.82740		16.76530			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.83410		16.77190			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.83750		16.77520			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.85090		16.78840			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.85760		16.79490			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.87100		16.80810			0.0000	227,927,210.00	13,510	120,740
\$ / R	On	28/09/2016	Foreign Exchange Future			16.90110		16.83770			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.99500		16.92980			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.10850		17.04330			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.16410		17.09910			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.18140		17.11650			0.0000	17,181,400.00	1,000	14,303
\$ / R	On	13/03/2017	Foreign Exchange Future			17.42740		17.35960			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.63950		17.57280			0.0000	0.00	0	0
Total \$ / R Future												1,294,831,693.00	78,838	1,192,719
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			36.29970	40.187	20.85	0.1750	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			511.99970	454.787	20.85	0.8250	0.00	0	0
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Call			0.00000	219.889	19.33	0.5864	1,099,443.50	5,000	2,500
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Put			0.00000	131.489	19.33	0.4136	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			76.40400	82.635	20.12	0.2811	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			426.10400	371.335	20.12	0.7189	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			239.61040	268.915	19.31	0.6343	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			149.31040	117.615	19.31	0.3657	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			56.94980	60.365	20.88	0.1974	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			610.44980	552.965	20.88	0.8026	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			52.71490	55.690	20.99	0.1845	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			636.21490	578.290	20.99	0.8155	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,506.50000	4,567.400	25.76	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	0.000	25.76	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			723.88190	780.256	18.93	0.9415	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			17.38190	12.856	18.93	0.0585	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			54.91650	57.244	20.31	0.1746	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			719.21650	660.744	20.31	0.8254	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			88.63300	93.979	19.76	0.2549	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			579.93300	524.379	19.76	0.7451	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			90.65660	95.898	19.89	0.2510	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			608.85660	553.298	19.89	0.7490	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,228.44400	1,287.491	20.65	0.9692	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			10.54400	8.791	20.65	0.0308	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,198.83320	2,259.392	25.16	0.9974	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.93320	0.692	25.16	0.0026	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,830.63260	1,890.741	23.82	0.9926	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.73260	2.041	23.82	0.0074	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,646.79450	2,707.294	23.94	0.9989	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.39450	0.294	23.94	0.0011	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,319.36550	1,377.805	19.49	0.9660	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			12.96550	10.805	19.49	0.0340	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			608.25390	649.474	17.50	0.7975	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			101.85390	82.474	17.50	0.2025	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,346.42510	4,407.000	22.32	1.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02510	0.000	22.32	0.0000	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,507.69730	1,566.995	19.90	0.9777	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			8.29730	6.995	19.90	0.0223	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,240.04460	2,300.337	21.32	0.9961	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.44460	1.137	21.32	0.0039	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,565.74800	1,625.096	18.88	0.9809	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			7.14800	5.896	18.88	0.0191	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,572.33520	1,630.731	18.05	0.9821	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			7.53520	5.431	18.05	0.0179	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,562.56980	1,620.852	18.01	0.9817	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			7.76980	5.552	18.01	0.0183	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,552.81090	1,610.976	17.97	0.9813	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			8.01090	5.676	17.97	0.0187	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			751.88060	795.376	17.10	0.8348	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			87.08060	70.076	17.10	0.1652	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,539.56860	1,597.773	17.05	0.9776	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			9.46860	7.173	17.05	0.0224	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,662.82920	3,722.876	23.35	0.9998	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.42920	0.076	23.35	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,798.40000	133,738.000	28.75	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			39.10610	39.240	22.92	0.0727	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,077.50610	2,017.240	22.92	0.9273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,848.90240	5,788.391	28.75	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			137.72300	140.144	20.62	0.2236	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,116.12300	1,058.144	20.62	0.7764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.07850	0.056	28.75	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,948.47850	6,888.056	28.75	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	28.75	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,529.14930	1,468.777	21.75	0.8616	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			199.72140	205.259	19.79	0.3077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			848.12140	793.259	19.79	0.6923	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			4.35320	3.888	26.68	0.0083	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,032.75320	3,971.888	26.68	0.9917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.50240	0.390	28.75	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			967.46860	910.861	20.18	0.7332	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			293.86280	305.110	18.87	0.4215	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			592.26280	543.110	18.87	0.5785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			105.97780	106.970	21.17	0.1773	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,314.37780	1,254.970	21.17	0.8227	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			80.74930	80.777	21.75	0.1384	80,776.80	1,000	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			771.54370	718.062	19.53	0.6624	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			376.87460	393.289	18.27	0.5090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			445.27460	401.289	18.27	0.4910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			188.93340	193.848	19.92	0.2935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			887.33340	831.848	19.92	0.7065	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			169.06860	172.861	20.18	0.2668	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			558.73480	510.607	18.74	0.5602	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			448.72020	470.933	18.03	0.5736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			357.12020	318.933	18.03	0.4264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			278.20610	288.484	19.00	0.4037	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			626.60610	576.484	19.00	0.5963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			223.14370	230.062	19.53	0.3376	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			404.41660	363.644	18.15	0.4629	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			561.20100	589.789	17.76	0.6583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			259.60100	227.789	17.76	0.3417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			349.60190	364.323	18.45	0.4815	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			488.00190	442.323	18.45	0.5185	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			310.33480	322.607	18.74	0.4398	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			303.77190	268.877	17.89	0.3818	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			652.71540	685.993	17.56	0.7166	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			201.11540	173.993	17.56	0.2834	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			429.34160	450.392	18.09	0.5574	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	16.15	Put			377.74160	338.392	18.09	0.4426	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			406.01660	425.644	18.15	0.5371	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			239.07140	208.818	17.69	0.3219	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			774.65530	813.463	17.33	0.7816	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			143.05530	121.463	17.33	0.2184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			510.76810	536.580	17.88	0.6223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			299.16810	264.580	17.88	0.3777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			505.37190	530.877	17.89	0.6182	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			151.83600	129.340	17.37	0.2287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			803.49290	843.489	17.28	0.7951	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			131.89290	111.489	17.28	0.2049	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			639.97710	672.629	17.59	0.7090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			208.37710	180.629	17.59	0.2910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			590.67140	620.818	17.69	0.6781	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			140.20630	118.913	17.32	0.2149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,006.05060	1,053.566	17.05	0.8708	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			74.45060	61.566	17.05	0.1292	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			760.46990	798.675	17.36	0.7748	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			148.86990	126.675	17.36	0.2252	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			753.43600	791.339	17.37	0.7713	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			0.00000	95.445	17.19	0.1822	95,444.60	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,098.66320	1,148.722	16.97	0.8966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			57.06320	46.722	16.97	0.1034	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			788.99780	828.401	17.30	0.7884	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			137.39780	116.401	17.30	0.2116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			781.80630	820.913	17.32	0.7851	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			71.02690	58.629	17.03	0.1242	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,230.16560	1,283.160	16.87	0.9258	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			38.56560	31.160	16.87	0.0742	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			862.98690	905.300	17.17	0.8209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			111.38690	93.300	17.17	0.1791	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			0.00000	897.445	17.19	0.8178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			41.82610	33.883	16.89	0.0795	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,329.88070	1,384.638	16.79	0.9432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			28.28070	22.638	16.79	0.0568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,064.58500	1,113.756	17.00	0.8876	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			62.98500	51.756	17.00	0.1124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,022.62690	1,070.629	17.03	0.8758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			37.52450	30.292	16.86	0.0724	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,516.84480	1,574.015	16.65	0.9669	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			15.24480	12.015	16.65	0.0331	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,212.31660	1,264.956	16.88	0.9223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			40.71660	32.956	16.88	0.0777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,203.42610	1,255.884	16.89	0.9205	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			20.95230	16.638	16.72	0.0437	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,740.63570	1,799.743	17.47	0.9785	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		9.03570	7.743	17.47	0.0215	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		1,248.10560	1,301.444	16.85	0.9293	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		36.50560	29.444	16.85	0.0707	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		1,239.12450	1,292.292	16.86	0.9276	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		10.71440	9.251	16.90	0.0259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,997.94390	2,057.344	18.71	0.9855	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		6.34390	5.344	18.71	0.0145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		1,469.51360	1,526.170	16.68	0.9619	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		17.91360	14.170	16.68	0.0381	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		1,422.55230	1,478.638	16.72	0.9563	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		7.25110	6.149	18.23	0.0169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,206.43310	2,266.011	19.71	0.9893	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		4.83310	4.011	19.71	0.0107	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,711.02470	1,770.092	17.33	0.9775	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		9.42470	8.092	17.33	0.0225	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		1,622.31440	1,681.251	16.90	0.9741	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		6.26070	5.270	18.76	0.0143	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		2,445.18710	2,504.925	20.85	0.9924	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		3.58710	2.926	20.85	0.0076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,948.38010	2,007.730	18.47	0.9843	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		6.78010	5.730	18.47	0.0157	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,898.85110	1,958.149	18.23	0.9831	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		4.53720	3.752	19.95	0.0100	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,654.38970	2,714.240	21.85	0.9943	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		2.78970	2.239	21.85	0.0057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		2,107.09390	2,166.592	19.23	0.9876	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		5.49390	4.592	19.23	0.0124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		2,007.86070	2,067.270	18.76	0.9857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		3.54370	2.888	20.90	0.0075	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,003.46430	3,063.457	23.52	0.9964	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.86430	1.457	23.52	0.0036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		2,266.08070	2,325.703	19.99	0.9902	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		4.48070	3.703	19.99	0.0098	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		2,256.13720	2,315.752	19.95	0.9900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		2.63050	2.104	22.09	0.0054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,402.60110	3,462.720	24.88	0.9982	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		1.00110	0.720	24.88	0.0018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,574.66720	2,634.477	21.47	0.9936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		3.06720	2.477	21.47	0.0064	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,455.14370	2,514.888	20.90	0.9925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.66660	1.292	24.00	0.0032	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,941.87430	4,002.193	25.98	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.27430	0.193	25.98	0.0005	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,943.59520	3,003.566	23.24	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		1.99520	1.566	23.24	0.0039	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,704.23050	2,764.104	22.09	0.9946	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.87100	0.625	25.00	0.0016	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			4,151.76160	4,212.113	26.41	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.16160	0.113	26.41	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,253.01110	3,313.022	24.58	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			1.41110	1.022	24.58	0.0025	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			3,103.26660	3,163.292	24.00	0.9968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.18820	0.132	26.29	0.0003	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,251.72500	4,312.087	26.61	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.12500	0.087	26.61	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,652.15610	3,712.396	25.39	0.9990	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.55610	0.396	25.39	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,462.47100	3,522.625	25.00	0.9984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.15750	0.110	26.43	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,401.68440	4,462.058	26.92	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.08440	0.058	26.92	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			4,141.76580	4,202.116	26.39	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.16580	0.116	26.39	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			4,091.78820	4,152.132	26.29	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.09140	0.063	26.86	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,291.71260	4,352.078	26.69	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.11260	0.078	26.69	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			4,201.74210	4,262.099	26.51	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.14210	0.099	26.51	0.0003	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			4,161.75750	4,222.110	26.43	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00710	0.004	27.73	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,651.64320	4,712.030	27.43	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.04320	0.030	27.43	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,601.64950	4,662.034	27.32	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.04950	0.034	27.32	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,371.69140	4,432.063	26.86	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,151.60710	5,212.004	27.73	1.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			634.76020	666.684	17.67	0.7000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			220.16020	191.584	17.67	0.3000	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,870.22680	2,930.239	22.77	0.9950	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.52680	2.039	22.77	0.0050	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,592.21160	1,650.007	16.89	0.9685	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			14.51160	11.807	16.89	0.0315	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,564.61640	2,624.253	20.84	0.9896	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			5.51640	4.553	20.84	0.0104	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,309.18530	1,361.001	17.05	0.9147	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			50.08530	41.301	17.05	0.0853	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			619.52780	645.537	17.86	0.6343	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			332.02780	297.437	17.86	0.3657	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,447.72400	4,508.251	24.78	0.9996	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.22400	0.151	24.78	0.0004	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,753.06240	2,812.683	21.05	0.9902	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			5.56240	4.584	21.05	0.0098	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,100.45390	1,145.964	17.11	0.8495	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			102.95390	87.864	17.11	0.1505	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			320.21080	328.185	19.39	0.3871	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			796.51080	743.985	19.39	0.6129	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	24.65	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			99,924.10000	99,863.500	24.65	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			711.00380	739.814	17.81	0.6638	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			312.00380	280.213	17.81	0.3362	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			327.95140	336.073	19.50	0.3811	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			848.95140	796.473	19.50	0.6189	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			624.57030	649.116	18.08	0.6090	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			392.47030	356.316	18.08	0.3910	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			538.48370	558.705	18.39	0.5488	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			493.28370	452.705	18.39	0.4512	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			756.35970	786.541	17.98	0.6568	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			346.35970	315.141	17.98	0.3432	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,359.01360	2,418.842	19.11	0.9687	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			19.71360	17.942	19.11	0.0313	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,071.09810	1,114.256	17.35	0.7868	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			181.79810	163.356	17.35	0.2132	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			312.06680	319.257	20.13	0.3365	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,092.76680	1,038.357	20.13	0.6635	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			426.64900	439.317	19.37	0.4286	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			821.14900	772.117	19.37	0.5714	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			418.47750	430.587	19.54	0.4118	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			897.47750	847.487	19.54	0.5882	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			948.39070	985.856	17.60	0.7212	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			274.29070	249.556	17.60	0.2788	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			612.29170	634.897	18.56	0.5468	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			568.19170	528.597	18.56	0.4532	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			461.32670	475.538	19.31	0.4422	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			817.22670	769.238	19.31	0.5578	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,535.54270	4,597.509	24.43	0.9979	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.44270	1.209	24.43	0.0021	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,846.52810	2,907.467	19.96	0.9811	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			12.42810	11.167	19.96	0.0189	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			655.30250	679.811	18.50	0.5653	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			542.00250	504.011	18.50	0.4347	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			25.74560	18.397	0.50	0.5330	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			22.34560	14.997	0.50	0.4670	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,142.35840	2,200.751	17.90	0.9413	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			43.95840	39.851	17.90	0.0587	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,115.66660	1,158.303	17.49	0.7544	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			247.26660	227.403	17.49	0.2456	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			849.41580	880.998	18.15	0.6374	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			441.31580	410.498	18.15	0.3626	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			475.72410	489.863	19.78	0.4123	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,024.72410	976.463	19.78	0.5877	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			601.86040	621.248	19.35	0.4764	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			868.46040	825.748	19.35	0.5236	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,636.98260	4,698.558	23.34	0.9956	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.58260	3.058	23.34	0.0044	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,951.55130	3,011.131	18.46	0.9765	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			18.15130	15.631	18.46	0.0235	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			841.07420	871.109	18.42	0.6058	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			537.67420	505.608	18.42	0.3942	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,738.76600	1,793.242	17.16	0.8749	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			112.36600	104.942	17.16	0.1251	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,271.11450	4,332.175	21.50	0.9933	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.31450	4.675	21.50	0.0067	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,284.84070	1,329.552	17.55	0.7605	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			269.04070	252.052	17.55	0.2395	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,965.00070	2,020.424	17.36	0.8973	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			92.80070	86.424	17.36	0.1027	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,083.20330	1,121.793	17.88	0.6898	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			391.00330	367.793	17.88	0.3102	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			3,199.41260	3,258.852	17.99	0.9824	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			13.91260	11.652	17.99	0.0176	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			3,189.64620	3,249.062	17.99	0.9821	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			14.14620	11.862	17.99	0.0179	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			3,179.88310	3,239.274	17.98	0.9818	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			14.38310	12.074	17.98	0.0182	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			589.81920	607.625	19.71	0.4435	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,051.41920	1,007.625	19.71	0.5565	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			556.14550	572.486	19.90	0.4232	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,127.74550	1,082.486	19.90	0.5768	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			380.05300	388.790	21.20	0.3074	2,332,738.20	6,000	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,681.65300	1,628.790	21.20	0.6926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			341.94280	349.147	21.58	0.2802	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,853.54280	1,799.147	21.58	0.7198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			330.24680	336.982	21.70	0.2716	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,911.84680	1,856.982	21.70	0.7284	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			314.11470	320.455	21.89	0.2599	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,995.71470	1,940.455	21.89	0.7401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,588.06020	3,648.445	18.90	0.9875	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			9.66020	8.445	18.90	0.0125	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,498.77140	3,559.057	18.62	0.9865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			10.37140	9.057	18.62	0.0135	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			250.92030	255.352	22.52	0.2135	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,362.52030	2,305.352	22.52	0.7865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,333.78490	4,394.746	21.25	0.9934	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	12.16	Put			5.38490	4.746	21.25	0.0066	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,300.55930	3,360.596	17.99	0.9840	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			12.15930	10.596	17.99	0.0160	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,212.56670	3,271.853	17.82	0.9822	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			14.16670	11.853	17.82	0.0178	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,202.80690	3,262.068	17.81	0.9819	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			14.40690	12.068	17.81	0.0181	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,193.05010	3,252.287	17.81	0.9816	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			14.65010	12.287	17.81	0.0184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,008.41000	3,067.150	17.73	0.9752	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			20.01000	17.150	17.73	0.0248	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,979.39570	3,038.052	17.72	0.9740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			20.99570	18.052	17.72	0.0260	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,299.23330	2,355.638	17.44	0.9304	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			60.83330	55.638	17.44	0.0696	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,073.09700	2,128.663	17.34	0.9066	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			84.69700	78.663	17.34	0.0934	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,768.87500	1,823.285	17.21	0.8641	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			130.47500	123.285	17.21	0.1359	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,704.32960	1,756.605	17.21	0.8525	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			145.92960	136.605	17.21	0.1475	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,648.88170	1,700.265	17.26	0.8412	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			160.48170	150.265	17.26	0.1588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			983.99210	1,018.578	18.19	0.6419	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			495.59210	468.578	18.19	0.3581	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			958.05740	991.664	18.27	0.6309	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			519.65740	491.664	18.27	0.3691	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			932.73130	965.353	18.34	0.6198	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			544.33130	515.353	18.34	0.3802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			898.27770	929.529	18.45	0.6044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			579.87770	549.529	18.45	0.3956	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			869.66330	899.746	18.54	0.5913	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			611.26330	579.746	18.54	0.4087	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			751.02100	775.969	18.95	0.5333	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			762.62100	725.969	18.95	0.4667	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			739.01120	763.219	18.99	0.5270	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			780.61120	743.219	18.99	0.4730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			731.10770	754.826	19.02	0.5228	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			792.70770	754.826	19.02	0.4772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			700.33600	722.799	19.16	0.5063	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			841.93600	802.799	19.16	0.4937	9,633,591.60	12,000	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			692.84490	715.002	19.19	0.5022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			854.44490	815.002	19.19	0.4978	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			635.78320	655.555	19.47	0.4703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			957.38320	915.555	19.47	0.5297	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			599.36880	617.586	19.66	0.4491	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	16.92	Put			1,030.96880	987.586	19.66	0.5509	19,751,714.00	20,000	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			596.16650	614.248	19.68	0.4472	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,037.76650	994.248	19.68	0.5528	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,567.34540	1,616.645	17.43	0.8085	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			213.34540	201.345	17.43	0.1915	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			745.34060	768.685	19.19	0.5130	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			861.34060	823.385	19.19	0.4870	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			769.01880	793.205	19.13	0.5199	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			852.01880	815.105	19.13	0.4801	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			622.92780	641.381	19.83	0.4420	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,125.92780	1,083.281	19.83	0.5580	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,741.57960	4,802.143	21.65	0.9947	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.57960	4.043	21.65	0.0053	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,058.03930	3,116.012	17.12	0.9747	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			21.03930	17.912	17.12	0.0253	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			893.81020	920.843	19.07	0.5422	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			866.21020	832.843	19.07	0.4578	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			447.61450	457.621	21.64	0.3084	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,010.01450	1,959.621	21.64	0.6916	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,153.29890	3,210.161	16.15	0.9743	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			22.49890	18.961	16.15	0.0257	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			708.52830	728.929	19.91	0.4528	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,207.72830	1,167.729	19.91	0.5472	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			615.37950	632.201	20.42	0.4041	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,434.57950	1,391.001	20.42	0.5959	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,836.59080	4,896.377	20.65	0.9936	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.79080	5.177	20.65	0.0064	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,527.01340	1,573.048	17.70	0.7438	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			367.21340	352.748	17.70	0.2562	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,990.96010	4,050.229	17.61	0.9872	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			11.16010	9.929	17.61	0.0128	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			971.18060	1,000.248	19.06	0.5523	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			888.18060	856.548	19.06	0.4477	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			658.24410	675.786	20.72	0.3970	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,629.14410	1,585.286	20.72	0.6030	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			602.98350	618.433	21.08	0.3686	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,803.88350	1,757.933	21.08	0.6314	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,936.75760	4,997.406	20.07	0.9921	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			7.65760	6.906	20.07	0.0079	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,252.20350	3,307.959	15.06	0.9764	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			23.10350	17.459	15.06	0.0236	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			684.85080	703.100	20.71	0.4010	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,659.55080	1,615.700	20.71	0.5990	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			669.77990	687.471	20.80	0.3935	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,704.47990	1,660.071	20.80	0.6065	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,286.87460	3,345.115	14.83	0.9764	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			21.57460	17.715	14.83	0.0236	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,098.01070	3,155.280	15.14	0.9656	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			32.71070	27.880	15.14	0.0344	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			817.15670	840.687	20.07	0.4610	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,345.25670	1,306.587	20.07	0.5390	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,030.59370	3,085.128	15.04	0.9621	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			38.69370	31.028	15.04	0.0379	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,297.11870	3,353.675	14.54	0.9780	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			21.91870	16.175	14.54	0.0220	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			680.69810	698.881	20.81	0.3961	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,705.49810	1,661.381	20.81	0.6039	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			502.42750	514.430	22.12	0.3024	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,424.02750	2,373.530	22.12	0.6976	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,062.75790	2,115.472	17.06	0.8320	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			224.35790	214.572	17.06	0.1680	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,501.82840	3,562.737	15.03	0.9801	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			16.92840	15.137	15.03	0.0199	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,521.68710	3,582.614	15.10	0.9803	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			16.78710	15.014	15.10	0.0197	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,511.75760	3,572.675	15.07	0.9802	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			16.85760	15.075	15.07	0.0198	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,220.25120	1,257.402	18.66	0.6109	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			772.15120	746.402	18.66	0.3891	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			740.03900	760.537	20.61	0.4163	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,631.93900	1,589.537	20.61	0.5837	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,515.02650	3,576.135	14.94	0.9802	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			16.92650	15.135	14.94	0.0198	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,435.11600	2,489.158	16.21	0.8928	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			127.01600	118.158	16.21	0.1072	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			390.23910	398.336	23.14	0.2387	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,132.13910	3,077.336	23.14	0.7613	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,011.00780	1,041.441	19.41	0.5324	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,062.90780	1,030.441	19.41	0.4676	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			796.02950	818.828	20.33	0.4419	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,487.92950	1,447.828	20.33	0.5581	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,584.55420	3,645.727	15.17	0.9809	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			16.45420	14.727	15.17	0.0191	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,534.89020	3,596.017	15.01	0.9804	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			16.79020	15.017	15.01	0.0196	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,524.95780	3,586.076	14.98	0.9803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			16.85780	15.076	14.98	0.0197	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			639.12790	655.423	21.41	0.3607	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,051.42790	2,004.323	21.41	0.6393	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			605.95410	620.934	21.64	0.3443	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,178.25410	2,129.834	21.64	0.6557	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,047.60290	5,109.862	19.52	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
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			9.90290	8.762	19.52	0.0093	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,358.22780	3,417.708	14.21	0.9779	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			20.52780	16.608	14.21	0.0221	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			603.63050	619.057	22.10	0.3251	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,523.83050	2,474.057	22.10	0.6749	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,141.42430	5,204.973	19.03	0.9899	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.62430	9.973	19.03	0.0101	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,449.05580	3,519.892	14.68	0.9711	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			19.25580	24.892	14.68	0.0289	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			619.02280	635.038	22.01	0.3322	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,459.22280	2,410.038	22.01	0.6678	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,566.71380	3,639.853	14.77	0.9668	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			23.41380	31.353	14.77	0.0332	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			601.47630	615.188	22.62	0.3049	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,958.17630	2,906.688	22.62	0.6951	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,255.45970	5,319.166	18.39	0.9896	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.15970	10.665	18.39	0.0104	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,458.95320	4,523.940	16.47	0.9804	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			19.85320	19.840	16.47	0.0196	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,478.82710	4,543.737	16.51	0.9807	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			19.72710	19.637	16.51	0.0193	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,468.89050	4,533.838	16.49	0.9806	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			19.79050	19.738	16.49	0.0194	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,825.84800	3,888.858	13.75	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			19.34800	17.458	13.75	0.0205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,785.98420	3,848.975	13.63	0.9792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			19.48420	17.575	13.63	0.0208	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,465.47020	2,522.312	16.75	0.8367	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.36300	13.061	18.46	0.0120	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,915.54220	3,978.594	14.03	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			19.04220	17.194	14.03	0.0198	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			19.28000	17.399	13.81	0.0203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			477.92920	482.806	25.01	0.2301	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,361.42920	4,301.406	25.01	0.7699	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			535.80580	544.153	23.74	0.2618	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,719.30580	3,662.753	23.74	0.7382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,330.86300	5,394.461	18.46	0.9880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,176.42440	4,117.320	24.65	0.7616	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			485.28490	490.614	24.83	0.2342	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,268.78490	4,209.214	24.83	0.7658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			577.37260	589.045	23.24	0.2822	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,410.87260	3,357.645	23.24	0.7178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,845.78000	3,908.799	13.81	0.9797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,523.11970	3,469.207	23.41	0.7259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			549.37330	559.669	23.51	0.2693	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,592.87330	3,538.269	23.51	0.7307	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	19.70	Call			613.86340	626.934	22.93	0.2985	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,197.36340	3,145.534	22.93	0.7015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			492.92440	498.720	24.65	0.2384	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,239.80450	3,187.691	22.99	0.7048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			597.41180	609.855	23.07	0.2912	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,290.91180	3,238.455	23.07	0.7088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			734.98940	752.554	22.05	0.3508	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,618.48940	2,571.154	22.05	0.6492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			559.61970	570.607	23.41	0.2741	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,739.94110	2,691.563	22.24	0.6612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			688.23490	704.091	22.36	0.3310	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,821.73490	2,772.691	22.36	0.6690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			853.55500	875.195	21.35	0.3991	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,187.05500	2,143.795	21.35	0.6009	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			606.30450	619.091	22.99	0.2952	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,530.41690	2,483.870	21.91	0.6401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			738.90970	756.616	22.02	0.3524	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,602.40970	2,555.215	22.02	0.6476	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,424.30020	1,465.374	19.02	0.5994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			997.80020	973.974	19.02	0.4006	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			706.44110	722.963	22.24	0.3388	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,038.24930	1,013.427	19.12	0.4098	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,115.31190	1,146.780	20.13	0.4976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,508.81190	1,475.380	20.13	0.5024	22,130,697.00	15,000	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,554.65660	1,599.804	18.62	0.6383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			838.15660	818.404	18.62	0.3617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			756.91690	775.270	21.91	0.3599	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			875.49410	854.768	18.71	0.3712	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,494.61620	1,537.941	18.80	0.6207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			908.11620	886.541	18.80	0.3793	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,872.84210	1,927.549	17.89	0.7202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			556.34210	546.149	17.89	0.2798	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,394.74930	1,434.827	19.12	0.5902	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			640.15150	625.852	18.05	0.3066	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,652.32000	1,700.235	18.33	0.6657	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			735.82000	718.835	18.33	0.3343	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,403.52060	2,460.763	16.98	0.8244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			287.02060	279.363	16.98	0.1756	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,521.99410	1,566.168	18.71	0.6288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			349.04050	344.912	17.41	0.2026	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,128.16970	2,187.115	17.57	0.7724	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			411.66970	405.715	17.57	0.2276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,639.08810	3,699.416	13.16	0.9781	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			22.58810	18.016	13.16	0.0219	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,756.65150	1,807.252	18.05	0.6934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			258.97020	250.912	16.75	0.1633	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,417.13870	2,474.288	16.93	0.8271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			280.63870	272.888	16.93	0.1729	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,835.81350	3,898.828	13.78	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			19.31350	17.428	13.78	0.0204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,265.54050	2,326.311	17.41	0.7974	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			622.68290	626.640	25.00	0.2573	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,683.08290	4,619.240	25.00	0.7427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,442.22030	2,502.861	17.26	0.7849	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			432.62030	425.461	17.26	0.2151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,436.31730	2,496.754	17.29	0.7836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			436.71730	429.354	17.29	0.2164	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,695.81870	1,739.240	19.17	0.6169	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,086.21870	1,061.840	19.17	0.3831	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,448.14900	2,508.992	17.24	0.7862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			428.54900	421.592	17.24	0.2138	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,638.50060	2,690.412	17.71	0.7651	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			575.70060	560.912	17.71	0.2349	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,632.90210	2,684.618	17.73	0.7640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			580.10210	565.118	17.73	0.2360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,627.32070	2,678.840	17.75	0.7628	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			584.52070	569.340	17.75	0.2372	0.00	0	0
Total \$ / R Option												55,124,405.70	60,000	1,906,509
Total \$ / R												1,349,956,098.70	138,838	3,099,228
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.26200		16.20160			0.0000	487,860.00	30	1,101
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.55000		16.48840			0.0000	165,500.00	10	154
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.87100		16.80810			0.0000	0.00	0	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.18140		17.11650			0.0000	0.00	0	0
Total \$ / R MAXI Future												653,360.00	40	1,345
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			381,197.77760	387,226.701	25.72	0.9993	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			37.77760	26.701	25.72	0.0007	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			380,198.71130	386,227.373	25.70	0.9993	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			38.71130	27.373	25.70	0.0007	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			379,199.66680	385,228.059	25.68	0.9993	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			39.66680	28.058	25.68	0.0007	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			306,655.88380	312,546.081	17.76	0.9774	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,815.88380	1,546.081	17.76	0.0226	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			305,685.63220	311,573.192	17.75	0.9770	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,845.63220	1,573.192	17.75	0.0230	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			304,715.86410	310,600.713	17.75	0.9767	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,875.86410	1,600.713	17.75	0.0233	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			204,252.59230	209,563.914	17.16	0.8228	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			24,442.59230	23,463.914	17.16	0.1772	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			205,696.67070	211,008.678	17.12	0.8258	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	19/09/2016	Foreign Exchange Option	14.99	Put		23,886.67070	22,908.678	17.12	0.1742		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		204,973.80530	210,285.436	17.14	0.8243		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		24,163.80530	23,185.436	17.14	0.1757		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		239,032.19840	245,386.244	16.63	0.8297		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		26,382.19840	26,246.245	16.63	0.1703		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		238,350.94540	244,681.541	16.65	0.8284		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		26,700.94540	26,541.541	16.65	0.1716		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		237,671.49150	243,978.820	16.67	0.8271		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		27,021.49150	26,838.820	16.67	0.1729		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											653,360.00	40	1,345
£ / R	On 26/02/2016	Foreign Exchange Future			23.36210	23.14880			0.0000		0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			23.37540	23.16210			0.0000		0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			23.40670	23.19330			0.0000		0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future			23.43800	23.22460			0.0000	10,101,778.00		431	32,199
£ / R	On 15/04/2016	Foreign Exchange Future			23.58350	23.36790			0.0000	660,338.00		28	116
£ / R	On 13/06/2016	Foreign Exchange Future			23.86010	23.64350			0.0000	0.00		0	2,726
£ / R	On 08/09/2016	Foreign Exchange Future			24.28110	24.06160			0.0000	0.00		0	0
£ / R	On 19/09/2016	Foreign Exchange Future			24.33680	24.11530			0.0000	0.00		0	890
£ / R	On 19/12/2016	Foreign Exchange Future			24.80370	24.57610			0.0000	0.00		0	0
Total £ / R Future											10,762,116.00	459	36,265
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		1,148.04930	1,334.567	18.46	0.8862		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		89.24930	62.467	18.46	0.1138		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		1,219.39250	1,409.929	18.30	0.8880		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		87.29250	64.529	18.30	0.1120		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		1,210.15850	1,388.795	18.22	0.8519		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		136.85850	102.095	18.22	0.1481		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		4,040.67250	4,253.084	25.03	0.9924		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		6.07250	5.084	25.03	0.0076		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		4,030.72090	4,243.125	25.00	0.9923		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		6.12090	5.125	25.00	0.0077		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		4,020.76970	4,233.165	24.97	0.9922		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		6.16970	5.165	24.97	0.0078		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Call		1,326.17070	1,505.056	18.29	0.8476		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Put		151.57070	117.056	18.29	0.1524		0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Call		635.51190	749.065	19.07	0.5892		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Put		560.91190	461.065	19.07	0.4108		0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call		346.53940	414.481	20.15	0.3873		0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put		1,071.93940	926.481	20.15	0.6127		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Call		113.87080	139.194	21.99	0.1586		0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Put		2,189.27080	2,001.194	21.99	0.8414		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		2,497.48140	2,706.859	19.76	0.9694		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Put		22.88140	18.859	19.76	0.0306		0.00	0	21,300

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	24.20	Call			519.62190	595.299	20.39	0.4062	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,351.72190	1,211.799	20.39	0.5938	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			377.87250	425.294	22.48	0.2392	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,234.37250	3,065.194	22.48	0.7608	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,268.36780	3,471.477	19.15	0.9156	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			124.86780	111.377	19.15	0.0844	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,259.24410	3,462.263	19.13	0.9150	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			125.74410	112.163	19.13	0.0850	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			865.22300	960.707	20.22	0.4644	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,521.72300	1,400.607	20.22	0.5356	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,277.49690	3,480.693	19.16	0.9161	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			123.99690	110.593	19.16	0.0839	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,382.08180	2,556.767	18.29	0.7521	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			590.48180	545.667	18.29	0.2479	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			885.20390	968.699	21.14	0.3819	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,673.60390	2,537.599	21.14	0.6181	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,163.47840	3,355.623	17.95	0.8521	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			301.87840	274.523	17.95	0.1479	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,395.30450	2,570.371	18.28	0.7542	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			583.70450	539.272	18.28	0.2458	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,388.68700	2,563.563	18.28	0.7531	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			587.08700	542.463	18.28	0.2469	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,993.70240	2,151.610	18.54	0.6753	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			888.40240	824.810	18.54	0.3247	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,004.38060	2,163.429	18.53	0.6774	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			879.08060	816.629	18.53	0.3226	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,999.03850	2,157.510	18.54	0.6763	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			883.73850	820.710	18.54	0.3237	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,713.79530	2,893.630	17.95	0.7336	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			787.69530	739.930	17.95	0.2664	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,726.20280	2,906.378	17.94	0.7354	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			780.10280	732.678	17.94	0.2646	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,719.99750	2,899.995	17.94	0.7345	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			783.89750	736.295	17.94	0.2655	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												10,762,116.00	459	115,193
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13528		0.13420			0.0000	0.00	0	5,897
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13803		0.13695			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14120		0.14013			0.0000	0.00	0	947
Total ¥ / R Future												0.00	0	11,432
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,426.25600	1,533.225	17.30	0.9820	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			6.15600	5.225	17.30	0.0180	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,420.11320	3,528.008	22.79	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.01320	0.008	22.79	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,421.50530	2,528.960	22.79	0.9970	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.40530	0.960	22.79	0.0030	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			55.14560	40.837	16.06	0.0672	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			965.12030	1,026.429	16.54	0.7428	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			269.92030	223.829	16.54	0.2572	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,704.86420	2,811.439	18.04	0.9841	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			9.66420	8.839	18.04	0.0159	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,750.34560	1,843.437	16.06	0.9328	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,035.94670	3,135.523	16.18	0.9777	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			22.74670	15.723	16.18	0.0223	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,124.01820	2,211.594	16.72	0.9018	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			110.81820	91.794	16.72	0.0982	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,357.80560	1,418.259	16.90	0.7527	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			344.60560	298.459	16.90	0.2473	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,432
€ / R	On	19/02/2016	Foreign Exchange Future			17.69740		17.58600			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.71530		17.60420			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.71940		17.60820			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.72960		17.61860			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.79020		17.67920			0.0000	4,518,710.80	254	73,060
€ / R	On	22/03/2016	Foreign Exchange Future			17.74750		17.63640			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.75530		17.64420			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.78360		17.67240			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.80270		17.69160			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.81780		17.70660			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.83520		17.72410			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.85650		17.74530			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.15540		18.04270			0.0000	4,538,850.00	250	40,570
€ / R	On	19/09/2016	Foreign Exchange Future			18.57350		18.45850			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			18.98440		18.86600			0.0000	0.00	0	5,887
Total € / R Future												9,057,560.80	504	126,357
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,188.22640	2,298.955	25.29	0.9950	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			2.22640	1.555	25.29	0.0050	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,536.22630	1,645.005	22.82	0.9770	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			10.22630	7.605	22.82	0.0230	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			119.02900	135.843	20.25	0.2613	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			824.82900	730.543	20.25	0.7387	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,072.54140	2,182.705	22.12	0.9904	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			4.34140	3.305	22.12	0.0096	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,056.40870	2,165.967	20.14	0.9840	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			7.80870	6.367	20.14	0.0160	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	13.85	Put		1.41260	1.081	26.71	0.0022	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		28.36630	21.285	17.63	0.0478	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		4,629.45090	4,740.391	28.11	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		0.25090	0.191	28.11	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		4,479.55190	4,590.468	27.85	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.35190	0.268	27.85	0.0006	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		3,830.61260	3,941.281	26.71	0.9978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		16.01400	13.062	17.75	0.0311	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		928.03600	1,008.970	18.24	0.8079	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		148.83600	118.770	18.24	0.1921	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		6.95650	6.731	27.07	0.0124	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		4,227.75650	4,116.531	27.07	0.9876	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		1,557.56630	1,661.485	17.63	0.9522	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		5.09910	4.629	22.56	0.0099	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,421.05710	1,521.922	17.75	0.9332	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		41.85710	31.722	17.75	0.0668	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,034.09920	1,120.654	18.13	0.8443	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		114.89920	90.454	18.13	0.1557	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		1,745.21400	1,853.262	17.75	0.9689	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		2.03230	1.560	26.40	0.0032	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,707.24600	1,813.886	17.55	0.9673	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		18.04600	13.686	17.55	0.0327	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,697.78540	1,804.047	17.50	0.9669	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		18.58540	13.847	17.50	0.0331	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		2,724.29910	2,834.829	22.56	0.9901	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		1.87600	1.439	26.47	0.0030	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,634.76330	2,745.249	22.12	0.9891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		5.56330	5.049	22.12	0.0109	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,316.87050	2,427.147	20.57	0.9844	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		7.67050	6.947	20.57	0.0156	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,651.23230	3,761.760	26.40	0.9968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		1.95270	1.499	26.43	0.0031	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,082.84120	3,193.507	24.31	0.9932	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		3.64120	3.307	24.31	0.0068	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,784.01480	2,894.572	22.85	0.9907	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		4.81480	4.372	22.85	0.0093	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,691.07600	3,801.639	26.47	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,681.11400	3,791.669	26.45	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		1.91400	1.469	26.45	0.0030	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,671.15270	3,781.699	26.43	0.9969	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		244.76890	268.032	20.39	0.3226	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		1,028.36890	940.532	20.39	0.6774	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		257.22140	281.518	20.45	0.3290	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		1,033.02140	946.218	20.45	0.6710	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,163.72650	1,077.796	20.36	0.6511	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		336.12650	361.396	20.36	0.3489	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			364.04960	387.245	20.28	0.3501	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,242.44960	1,154.545	20.28	0.6499	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			379.96780	403.543	20.27	0.3563	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,243.36780	1,155.743	20.27	0.6437	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			438.42780	462.924	20.17	0.3608	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,394.32780	1,307.724	20.17	0.6392	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			452.02620	477.298	20.17	0.3663	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,386.72620	1,300.798	20.17	0.6337	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			53.66880	48.005	18.64	0.0535	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,837.03700	2,943.994	18.63	0.9459	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			54.33700	48.594	18.63	0.0541	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			53.00620	47.423	18.64	0.0529	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,846.36880	2,953.405	18.64	0.9465	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,858.46940	3,970.338	20.07	0.9819	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			15.76940	14.938	20.07	0.0181	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,204.57420	2,303.638	18.15	0.8917	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			121.87420	108.238	18.15	0.1083	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,855.70620	2,962.823	18.64	0.9471	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			58.89980	51.905	17.05	0.0473	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,558.16960	3,666.100	17.06	0.9521	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			59.66960	52.600	17.06	0.0479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,576.63940	3,684.718	17.05	0.9532	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			58.13940	51.218	17.05	0.0468	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,567.39980	3,675.405	17.05	0.9527	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			333.76200	316.357	17.99	0.1706	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,424.45080	2,519.725	17.93	0.7811	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			458.45080	435.326	17.93	0.2189	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,361.62260	2,454.080	17.92	0.7718	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			485.62260	459.680	17.92	0.2282	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			488.93630	462.442	17.91	0.2293	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,348.26950	2,439.615	17.91	0.7697	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			492.26950	465.215	17.91	0.2303	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			822.72890	851.305	21.52	0.3625	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,756.72890	2,666.905	21.52	0.6375	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,799.76200	2,900.757	17.99	0.8294	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			628.82790	648.710	22.69	0.2861	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,662.82790	3,564.310	22.69	0.7139	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,354.93630	2,446.842	17.91	0.7707	0.00	0	0
Total € / R Option												0.00	0	333,470
Total € / R												9,057,560.80	504	459,827
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.43400		11.43600			0.0000	11,434.00	1	13,397
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.58860		11.59040			0.0000	11,588,600.00	1,000	3,317
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.76530		11.76650			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.93920		11.93990			0.0000	0.00	0	69

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												11,600,034.00	1,001	17,283
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put		1,187.19250	1,186.995	18.97	0.9326	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put		48.04310	45.818	16.23	0.1409	0.00	0	200	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call		268.79160	264.494	16.19	0.5327	0.00	0	200	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put		232.79160	230.494	16.19	0.4673	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call		264.07830	259.424	16.19	0.5263	0.00	0	200	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put		238.07830	235.424	16.19	0.4737	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call		23.19250	20.995	18.97	0.0674	0.00	0	200	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put		1.69730	1.422	21.79	0.0052	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call		1,638.91610	1,636.458	19.86	0.9906	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put		2.91610	2.458	19.86	0.0094	0.00	0	200	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call		1,048.73830	1,044.562	16.47	0.9595	0.00	0	200	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put		12.73830	10.562	16.47	0.0405	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call		684.04310	679.818	16.23	0.8591	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call		1,947.63670	1,945.371	21.93	0.9950	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put		1.63670	1.371	21.93	0.0050	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call		1,937.66680	1,935.397	21.86	0.9949	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put		1.66680	1.397	21.86	0.0051	0.00	0	0	
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call		1,927.69730	1,925.422	21.79	0.9948	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call		1,557.54320	1,555.278	17.28	0.9184	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put		47.14320	46.678	17.28	0.0816	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call		1,548.39170	1,546.155	17.27	0.9170	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put		47.99170	47.555	17.27	0.0830	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call		1,539.25430	1,537.045	17.26	0.9157	0.00	0	0	
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put		48.85430	48.445	17.26	0.0843	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call		1,656.39100	1,657.161	16.50	0.8745	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put		99.89100	101.861	16.50	0.1255	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call		1,673.65970	1,674.459	16.52	0.8773	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put		97.15970	99.159	16.52	0.1227	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call		1,665.01780	1,665.803	16.51	0.8759	0.00	0	0	
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put		98.51780	100.503	16.51	0.1241	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put		216.43740	221.397	16.06	0.2038	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call		1,488.51020	1,492.776	16.05	0.7945	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put		218.61020	223.576	16.05	0.2055	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call		1,480.70000	1,484.971	16.03	0.7929	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put		220.80000	225.772	16.03	0.2071	0.00	0	0	
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call		1,496.33740	1,500.597	16.06	0.7962	0.00	0	0	
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												11,600,034.00	1,001	18,483
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.55850	11.53790			0.0000	0.00	0	0	
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.76600	11.74490			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			28.26530	24.218	15.05	0.0881	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			774.46220	791.186	15.11	0.9168	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			26.56220	22.686	15.11	0.0832	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			765.30210	781.941	15.08	0.9144	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			27.40210	23.441	15.08	0.0856	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			756.16530	772.718	15.05	0.9119	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			991.27620	1,010.169	15.41	0.8162	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			116.37620	114.170	15.41	0.1838	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			983.43150	1,002.265	15.41	0.8136	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			118.53150	116.265	15.41	0.1864	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			975.61430	994.386	15.41	0.8109	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			120.71430	118.386	15.41	0.1891	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.99250		15.95290			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.34430		16.30530			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			1,043.29150	1,073.678	19.00	0.8504	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			90.39150	81.178	19.00	0.1496	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,035.04890	1,065.288	18.99	0.8480	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			92.14890	82.788	18.99	0.1520	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,051.56040	1,082.092	19.00	0.8527	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			88.66040	79.592	19.00	0.1473	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,043.00960	2,078.913	19.40	0.8750	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			127.70960	124.613	19.40	0.1250	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,034.21690	2,070.103	19.38	0.8739	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			128.91690	125.803	19.38	0.1261	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,025.43410	2,061.303	19.36	0.8728	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			130.13410	127.003	19.36	0.1272	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			2.43860		2.43360			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.44800		2.44720			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			2,412.92570	2,466.833	23.43	0.9116	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			76.92570	80.833	23.43	0.0884	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,322.49140	2,375.997	23.32	0.9029	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			86.49140	89.997	23.32	0.0971	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,504.26540	2,558.487	23.54	0.9196	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			68.26540	72.487	23.54	0.0804	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,729.32140	2,751.293	21.61	0.8029	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			357.32140	371.293	21.61	0.1971	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,650.87620	2,672.732	21.55	0.7937	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			378.87620	392.732	21.55	0.2063	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,573.40930	2,595.115	21.49	0.7842	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			401.40930	415.115	21.49	0.2158	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			2.38420		2.36920			0.0000	143,052.00	60	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.43400		2.41840			0.0000	0.00	0	0
Total DKK / R Future												143,052.00	60	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,240.02480	2,381.909	19.95	0.9429	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			48.02480	39.909	19.95	0.0571	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,149.02470	2,289.624	20.03	0.9338	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			57.02470	47.624	20.03	0.0662	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,332.19070	2,478.770	20.31	0.9476	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			40.19070	36.770	20.31	0.0524	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,531.67180	3,676.429	20.64	0.9079	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			147.67180	136.429	20.64	0.0921	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,444.14180	3,588.647	20.66	0.9012	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			160.14180	148.647	20.66	0.0988	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,357.41690	3,501.686	20.67	0.8942	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			173.41690	161.686	20.67	0.1058	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												143,052.00	60	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.08850		2.08210			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.12470		2.11810			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.16300		2.15660			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.19810		2.19200			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			363.06400	376.910	18.46	0.4164	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			742.06400	691.910	18.46	0.5836	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			331.28290	343.462	18.62	0.3882	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			810.28290	758.462	18.62	0.6118	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			302.01620	312.655	18.78	0.3611	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			881.01620	827.655	18.78	0.6389	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			948.95540	977.311	18.74	0.5303	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			967.95540	930.311	18.74	0.4697	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			906.94130	933.825	18.82	0.5138	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,025.94130	986.825	18.82	0.4862	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			866.56310	891.999	18.90	0.4975	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,085.56310	1,044.999	18.90	0.5025	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,474.24240	1,514.060	19.01	0.5826	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,108.24240	1,084.060	19.01	0.4174	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,425.32220	1,463.814	19.03	0.5704	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,159.32220	1,133.814	19.03	0.4296	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,377.65730	1,414.816	19.05	0.5582	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,211.65730	1,184.816	19.05	0.4418	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,920.07930	1,966.365	19.15	0.6146	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,200.07930	1,185.365	19.15	0.3854	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,870.30500	1,915.496	19.19	0.6044	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,250.30500	1,234.496	19.19	0.3956	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,821.63060	1,865.715	19.23	0.5943	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,301.63060	1,284.715	19.23	0.4057	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			0.15760		0.15710			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15680		0.15700			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15690		0.15660			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			0.07580		0.07460			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06770		0.06740			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06420		0.06370			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			10.51800		10.49290			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.64900		10.62400			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.79820		10.77390			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			1,354.02990	1,379.576	17.48	0.9924	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.12990	1.576	17.48	0.0076	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,344.06740	1,369.629	17.43	0.9921	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.16740	1.629	17.43	0.0079	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,334.10610	1,359.684	17.38	0.9919	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			1.20610	1.684	17.38	0.0081	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			16.00090	16.945	16.32	0.0389	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,630.30490	1,656.251	16.29	0.9604	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			16.30490	17.251	16.29	0.0396	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,649.70230	1,675.645	16.35	0.9618	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			15.70230	16.645	16.35	0.0382	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,640.00090	1,665.945	16.32	0.9611	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,401.18170	1,426.287	15.42	0.8733	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			87.28170	88.087	15.42	0.1267	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,392.60910	1,417.684	15.41	0.8716	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			88.70910	89.484	15.41	0.1284	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,384.05500	1,409.099	15.41	0.8699	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			90.15500	90.899	15.41	0.1301	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.41710		1.41180			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.43200		1.42660			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.44820		1.44260			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.46220		1.45630			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			18.00000	71.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			82.00000	29.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			118.00000	171.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,066.00000	1,120.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			966.00000	1,020.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Call			866.00000	920.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			226.00000	282.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			426.00000	482.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			326.00000	382.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			463.00000	522.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			363.00000	422.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			563.00000	622.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO €On 14/03/2016 Foreign Exchange Future			1.09400		1.09120			0.0000	0.00	0	2,025
QUANTO €On 13/06/2016 Foreign Exchange Future			1.09700		1.09430			0.0000	0.00	0	0
QUANTO €On 19/09/2016 Foreign Exchange Future			1.10090		1.09820			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	2,025
Total QUANTO € / \$									0.00	0	2,025
RAIN On 13/06/2016 Foreign Exchange Future			28,348.77000		28,217.13000			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			11.37670		11.36580			0.0000	0.00	0	0
SGD / R On 13/06/2016 Foreign Exchange Future			11.55360		11.54370			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			1,390.88770	1,401.566	18.96	0.9818	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	9.98	Put			5.08770	4.866	18.96	0.0182	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	9.99	Call			1,380.98400	1,391.661	18.89	0.9815	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	9.99	Put			5.18400	4.961	18.89	0.0185	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	10.00	Call			1,371.08240	1,381.757	18.82	0.9811	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	10.00	Put			5.28240	5.057	18.82	0.0189	0.00	0	0
SGD / R On 13/06/2016 Foreign Exchange Option	10.21	Call			1,392.16280	1,402.958	16.86	0.8979	0.00	0	0
SGD / R On 13/06/2016 Foreign Exchange Option	10.21	Put			58.46280	59.358	16.86	0.1021	0.00	0	0
SGD / R On 13/06/2016 Foreign Exchange Option	10.19	Call			1,410.25120	1,420.998	16.90	0.9009	0.00	0	0
SGD / R On 13/06/2016 Foreign Exchange Option	10.19	Put			56.55120	57.398	16.90	0.0991	0.00	0	0
SGD / R On 13/06/2016 Foreign Exchange Option	10.20	Call			1,401.20060	1,411.971	16.88	0.8994	0.00	0	0
SGD / R On 13/06/2016 Foreign Exchange Option	10.20	Put			57.50060	58.371	16.88	0.1006	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Future			5.44350		5.40250			0.0000	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Future			5.40320		5.36010			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			913.05890	954.141	22.54	0.9952	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			0.55890	0.640	22.54	0.0048	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			903.11690	944.168	22.41	0.9949	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			0.61690	0.668	22.41	0.0051	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			893.18020	934.197	22.28	0.9947	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.68020	0.697	22.28	0.0053	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			634.57900	674.545	17.78	0.8922	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			34.47900	31.345	17.78	0.1078	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			625.72600	665.573	17.74	0.8891	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			35.62600	32.373	17.74	0.1109	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			616.90680	656.631	17.69	0.8859	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			36.80680	33.431	17.69	0.1141	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			1.38600		1.37280			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.30530		1.30140			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1,327,047,815.80	80,902	1,398,526
Total Options												55,124,405.70	60,000	2,320,107
Grand Total:												1,382,172,221.50	140,902	3,718,633