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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2016

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			15.80280		16.19000			0.0000	0.00	0	0
\$ / R On 09/02/2016 Foreign Exchange Future			15.79710		16.19300			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			15.80000		16.19600			0.0000	0.00	0	4,300
\$ / R On 12/02/2016 Foreign Exchange Future			15.80580		16.20200			0.0000	0.00	0	454
\$ / R On 15/02/2016 Foreign Exchange Future			15.81460		16.21110			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			15.81750		16.21410			0.0000	0.00	0	924
\$ / R On 17/02/2016 Foreign Exchange Future			15.82040		16.21710			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			15.82630		16.22320			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.84380		16.24130			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.84670		16.24430			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.85550		16.25340			0.0000	0.00	0	306
\$ / R On 02/03/2016 Foreign Exchange Future			15.86130		16.25940			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.87590		16.27460			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			15.88770		16.28680			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.89660		16.29600			0.0000	706,111,075.40	44,419	934,633
\$ / R On 15/03/2016 Foreign Exchange Future			15.89950		16.29900			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.90250		16.30210			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.92320		16.32350			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.94100		16.34190			0.0000	2,231,740.00	140	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.94690		16.34800			0.0000	0.00	0	35
\$ / R On 04/04/2016 Foreign Exchange Future			15.95880		16.36030			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			15.96170		16.36330			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			15.96470		16.36650			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			15.96760		16.36970			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			15.97980		15.98300			0.0000	1,597,980.00	100	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.99200		16.39510			0.0000	0.00	0	1,960
\$ / R	On	18/04/2016	Foreign Exchange Future			16.00120		16.40470			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.00730		16.41100			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.02260		16.42690			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.02570		16.43010			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.03480		16.43970			0.0000	64,139,200.00	4,000	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			16.06850		16.47480			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.07780		16.48450			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.09020		16.49730			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.12120		16.52950			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.13360		16.54240			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.15220		16.56170			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.15840		16.56810			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.16150		16.57130			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.17390		16.58420			0.0000	102,736,612.80	6,352	102,979
\$ / R	On	24/06/2016	Foreign Exchange Future			16.20800		16.61960			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.22040		16.63250			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.30720		16.72260			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.31030		16.72580			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.35740		16.77500			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.37040		16.78850			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.40640		16.82570			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.44240		16.86290			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.44900		16.86970			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.45220		16.87310			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.46530		16.88660			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.47190		16.89340			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.48490		16.90690			0.0000	4,154,194.80	252	121,292
\$ / R	On	28/09/2016	Foreign Exchange Future			16.51440		16.93730			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.60600		17.03200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.71610		17.14490			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.77020		17.20010			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.78710		17.21730			0.0000	8,393,550.00	500	13,803
\$ / R	On	13/03/2017	Foreign Exchange Future			17.03460		17.46220			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.25770		17.67520			0.0000	0.00	0	0
Total \$ / R Future												889,364,353.00	55,763	1,189,340
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			35.94950	5.426	24.65	0.0341	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			415.94950	772.626	24.65	0.9659	0.00	0	0
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Call			230.21300	53.961	20.61	0.2426	0.00	0	2,500
\$ / R	On	09/02/2016	Foreign Exchange Option	16.07	Put			107.21300	326.861	20.61	0.7574	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Call			79.18440	16.686	22.35	0.0819	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.45	Put			333.18440	666.686	22.35	0.9181	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			283.91300	80.772	20.28	0.3103	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			97.91300	290.772	20.28	0.6897	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			57.38780	10.408	21.43	0.0502	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			515.38780	864.608	21.43	0.9498	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			52.61970	9.730	21.72	0.0468	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			540.61970	893.930	21.72	0.9532	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,602.02440	4,205.800	31.42	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.02440	0.000	31.42	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			814.62950	459.577	20.87	0.8044	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			12.62950	53.777	20.87	0.1956	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			55.00660	15.722	21.86	0.0615	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			623.90660	981.122	21.86	0.9385	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			93.16370	28.677	20.92	0.1021	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			489.06370	821.177	20.92	0.8979	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			95.36980	31.935	21.19	0.1069	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			518.26980	851.535	21.19	0.8931	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,320.80680	929.626	18.39	0.9472	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			7.60680	13.325	18.39	0.0528	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,293.95220	1,898.341	26.07	0.9927	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.75220	2.041	26.07	0.0073	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,925.35540	1,531.380	24.10	0.9821	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.15540	5.080	24.10	0.0179	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,741.64110	2,344.664	24.57	0.9970	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.34110	0.864	24.57	0.0030	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,412.93960	1,027.578	19.03	0.9275	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			11.63960	23.778	19.03	0.0725	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			673.34060	390.909	18.40	0.6238	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			72.04060	187.109	18.40	0.3762	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,441.31840	4,043.835	33.63	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.01840	0.035	33.63	0.0001	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,602.37930	1,213.535	19.86	0.9490	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			8.07930	16.835	19.86	0.0510	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,334.69950	1,938.399	21.46	0.9905	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.29950	2.899	21.46	0.0095	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,660.27240	1,271.051	19.07	0.9533	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			6.87240	15.551	19.07	0.0467	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,666.26790	1,277.666	18.60	0.9518	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			6.86790	16.366	18.60	0.0482	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,656.42420	1,268.107	18.58	0.9507	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			7.02420	16.807	18.58	0.0493	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,646.58420	1,258.559	18.56	0.9495	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			7.18420	17.259	18.56	0.0505	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			822.90690	520.852	18.04	0.6894	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			63.50690	159.552	18.04	0.3106	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	Call			1,633.22670	1,246.627	17.52	0.9423	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			8.62670	20.727	17.52	0.0577	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,757.12430	3,358.167	25.40	0.9987	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.32430	0.467	25.40	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,704.00000	134,103.400	33.91	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			38.91380	21.853	24.09	0.0439	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			1,982.91380	2,365.253	24.09	0.9561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,754.50590	6,154.337	33.91	0.9981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			142.27390	81.333	21.71	0.1448	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,026.27390	1,364.733	21.71	0.8552	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.07660	0.190	33.91	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			6,854.07660	7,253.590	33.91	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	33.91	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,435.19630	1,798.989	22.83	0.9139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			209.73630	122.404	20.90	0.2066	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			763.73630	1,075.804	20.90	0.7934	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			3.91150	1.068	26.10	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,937.91150	4,334.468	26.10	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.50590	0.937	33.91	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			879.99770	1,205.138	21.28	0.8239	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			313.74840	186.968	19.97	0.2953	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			517.74840	790.368	19.97	0.7047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			108.09560	61.179	22.25	0.1124	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,222.09560	1,574.579	22.25	0.8876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			81.19630	45.589	22.83	0.0861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			689.58020	991.567	20.64	0.7708	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			406.34460	246.323	19.36	0.3687	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			380.34460	619.723	19.36	0.6313	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			197.85120	115.215	21.04	0.1961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			801.85120	1,118.615	21.04	0.8039	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			175.99770	101.738	21.28	0.1761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			485.95920	751.975	19.84	0.6898	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			487.49580	297.554	18.94	0.4268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			301.49580	510.954	18.94	0.5732	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			296.43670	176.017	20.11	0.2809	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			550.43670	829.417	20.11	0.7191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			235.58020	138.167	20.64	0.2292	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			344.54330	571.047	19.18	0.6065	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			610.24330	382.833	18.55	0.5107	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			214.24330	386.233	18.55	0.4893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			375.34610	226.591	19.55	0.3451	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			419.34610	669.991	19.55	0.6549	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			331.95920	198.575	19.84	0.3102	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			253.48980	442.763	18.70	0.5301	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			709.11550	455.854	18.32	0.5732	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			163.11550	309.255	18.32	0.4268	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	Call		466.21080	283.905	19.04	0.4118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		320.21080	537.305	19.04	0.5882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		440.54330	267.647	19.18	0.3935	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		196.18020	359.514	18.47	0.4686	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		839.50860	556.293	18.05	0.6485	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		113.50860	229.693	18.05	0.3515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		555.37670	343.528	18.69	0.4739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		249.37670	436.928	18.69	0.5261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		549.48980	339.363	18.70	0.4699	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		120.92400	241.971	18.10	0.3639	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		870.12960	580.533	17.99	0.6650	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		104.12960	213.933	17.99	0.3350	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		695.40480	445.564	18.35	0.5648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		169.40480	318.964	18.35	0.4352	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		642.18020	406.114	18.47	0.5314	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		111.10950	225.687	18.04	0.3474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		1,084.45730	754.828	17.60	0.7666	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		58.45730	128.228	17.60	0.2334	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		824.41490	544.434	18.08	0.6402	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		118.41490	237.834	18.08	0.3598	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		816.92400	538.571	18.10	0.6361	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put		89.55740	188.026	17.89	0.3066	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		1,180.78020	839.179	17.59	0.8034	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		44.78020	102.579	17.59	0.1966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		854.74650	568.326	18.02	0.6568	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		108.74650	221.726	18.02	0.3432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		847.10950	562.287	18.04	0.6526	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		55.75380	122.801	17.57	0.2261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		1,316.37930	965.304	17.95	0.8431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		30.37930	78.704	17.95	0.1569	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		933.66010	631.098	17.87	0.6974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		87.66010	184.498	17.87	0.3026	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call		925.55740	624.626	17.89	0.6934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		32.90760	83.045	17.88	0.1643	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,418.42930	1,061.056	18.22	0.8680	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		22.42930	64.456	18.22	0.1320	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		1,145.42210	806.530	17.49	0.7917	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		49.42210	109.930	17.49	0.2083	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		1,101.75380	769.401	17.57	0.7739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		29.57330	77.304	17.97	0.1545	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		1,608.37160	1,240.932	18.70	0.9051	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		12.37160	44.332	18.70	0.0949	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		1,298.04650	948.176	17.90	0.8382	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		32.04650	81.576	17.90	0.1618	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		1,288.90760	939.646	17.88	0.8357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		16.77800	53.550	18.46	0.1122	0.00	0	15,000

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	14.47	Call			1,834.16700	1,454.946	19.25	0.9364	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			8.16700	28.347	19.25	0.0636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,334.78420	982.524	18.00	0.8479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			28.78420	75.924	18.00	0.1521	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,325.57330	973.904	17.97	0.8455	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			9.69030	35.873	18.96	0.0786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,091.71730	1,703.358	19.88	0.9607	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			5.71730	16.758	19.88	0.0393	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,560.43350	1,195.344	18.58	0.8967	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			14.43350	48.744	18.58	0.1033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,512.77800	1,150.150	18.46	0.8878	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			6.54380	20.563	19.64	0.0475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,300.33960	1,907.403	20.39	0.9738	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			4.33960	10.803	20.39	0.0262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,804.52030	1,426.678	19.18	0.9329	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			8.52030	30.078	19.18	0.0671	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,715.69030	1,342.473	18.96	0.9214	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			5.64140	16.417	19.90	0.0386	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,539.20320	2,143.044	20.97	0.9838	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			3.20320	6.444	20.97	0.0162	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,042.11470	1,655.170	19.76	0.9568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			6.11470	18.570	19.76	0.0432	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,992.54380	1,607.163	19.64	0.9525	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			4.06980	9.713	20.51	0.0237	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,748.47720	2,350.649	21.47	0.9896	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			2.47720	4.049	21.47	0.0104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,200.94220	1,809.936	20.15	0.9681	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			4.94220	13.336	20.15	0.0319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,101.64140	1,713.016	19.90	0.9614	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			3.16370	6.305	20.99	0.0158	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,097.63760	2,698.386	22.27	0.9952	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.63760	1.786	22.27	0.0048	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,360.01810	1,966.108	20.53	0.9767	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			4.01810	9.508	20.53	0.0233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,350.06980	1,956.313	20.51	0.9763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			2.33260	3.619	21.59	0.0094	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,496.78520	3,097.269	23.17	0.9981	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.78520	0.669	23.17	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,668.72970	2,271.440	21.28	0.9877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			2.72970	4.840	21.28	0.0123	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,549.16370	2,152.905	20.99	0.9842	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			1.45900	1.403	22.49	0.0038	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			4,036.21960	3,636.765	24.39	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.21960	0.165	24.39	0.0005	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			3,037.75610	2,638.662	22.13	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			1.75610	2.062	22.13	0.0055	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,798.33260	2,400.219	21.59	0.9906	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.68430	0.575	23.31	0.0016	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		4,246.13080	3,846.694	24.86	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.13080	0.094	24.86	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		3,347.10270	2,947.572	22.83	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		1.10270	0.972	22.83	0.0027	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		3,197.45900	2,798.003	22.49	0.9962	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.15190	0.110	24.72	0.0003	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		4,346.10170	3,946.671	25.08	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.10170	0.071	25.08	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,746.43980	3,346.954	23.73	0.9990	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.43980	0.354	23.73	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,556.68430	3,157.175	23.31	0.9984	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.12760	0.091	24.88	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		4,496.06940	4,096.644	25.31	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.06940	0.044	25.31	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		4,236.13410	3,836.696	24.84	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.13410	0.096	24.84	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		4,186.15190	3,786.710	24.72	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		0.07500	0.050	25.31	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		4,386.09190	3,986.664	25.17	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		0.09190	0.064	25.17	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		4,296.11540	3,896.682	24.97	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.11540	0.082	24.97	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		4,256.12760	3,856.691	24.88	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.00560	0.001	25.31	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		4,746.03610	4,346.615	25.31	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		0.03610	0.015	25.31	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		4,696.04120	4,296.618	25.31	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		0.04120	0.018	25.31	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		4,466.07500	4,066.650	25.31	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		5,246.00560	4,846.601	25.31	1.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		689.19750	441.095	18.35	0.5573	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put		180.19750	331.595	18.35	0.4427	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		2,964.36430	2,565.217	21.67	0.9930	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		2.26430	2.717	21.67	0.0070	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		1,682.96340	1,302.184	17.29	0.9290	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		10.86340	29.684	17.29	0.0710	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		2,658.17670	2,259.604	19.81	0.9846	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		4.67670	6.404	19.81	0.0154	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		1,391.28570	1,038.401	17.45	0.8431	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		37.78570	85.201	17.45	0.1569	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		666.80770	442.614	18.47	0.5075	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		284.90770	461.614	18.47	0.4925	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		4,542.07970	4,141.281	24.75	0.9993	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		0.17970	0.281	24.75	0.0007	0.00	0	250

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	Call			2,846.81760	2,447.515	20.16	0.9855	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			4.91760	6.515	20.16	0.0145	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,175.64400	853.025	17.57	0.7548	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			83.74400	162.025	17.57	0.2452	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			338.20020	217.217	20.27	0.2863	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			720.20020	1,000.317	20.27	0.7137	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	25.26	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			99,829.70000	100,231.200	25.26	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			761.68750	523.423	18.35	0.5455	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			268.38750	431.723	18.35	0.4545	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			344.67310	225.523	20.30	0.2850	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			771.37310	1,053.823	20.30	0.7150	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			668.12040	454.104	18.66	0.4909	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			341.62040	529.404	18.66	0.5091	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			574.08020	388.791	19.09	0.4341	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			434.38020	651.191	19.09	0.5659	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			0.00000	504.838	18.49	0.5157	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			0.00000	505.038	18.49	0.4843	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			805.39790	569.973	18.45	0.5475	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			300.29790	467.973	18.45	0.4525	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,452.49200	2,056.994	18.33	0.9541	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			17.79200	25.794	18.33	0.0459	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,139.51850	843.132	17.71	0.6928	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			154.81850	261.932	17.71	0.3072	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			322.53840	220.468	20.82	0.2561	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,007.83840	1,309.268	20.82	0.7439	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			445.57170	309.882	20.04	0.3358	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			744.57170	1,012.582	20.04	0.6642	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			434.84250	305.956	20.17	0.3237	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			817.94250	1,093.356	20.17	0.6763	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,006.67780	742.918	18.05	0.6227	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			236.57780	377.218	18.05	0.3773	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			644.97460	461.309	19.12	0.4462	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			504.87460	725.609	19.12	0.5538	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			480.68750	340.345	19.94	0.3510	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			740.58750	1,004.645	19.94	0.6490	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,631.38320	4,227.533	24.18	0.9968	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.28320	1.833	24.18	0.0032	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,942.10510	2,542.848	19.56	0.9710	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			12.00510	17.148	19.56	0.0290	0.00	0	150
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			690.14890	497.433	19.00	0.4657	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			480.44890	692.633	19.00	0.5343	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			20.90780	45.418	1.32	0.5137	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			17.50780	42.018	1.32	0.4863	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,233.78340	1,846.518	17.35	0.9147	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			38.98340	58.018	17.35	0.0853	0.00	0	8,403

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		1,179.59700	894.747	17.74	0.6680	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		214.79700	336.247	17.74	0.3320	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		894.92520	666.631	18.52	0.5444	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		390.42520	568.831	18.52	0.4556	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		492.36020	362.067	20.32	0.3342	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		945.06020	1,221.867	20.32	0.6658	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		626.12750	469.240	19.83	0.3957	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		796.62750	1,048.040	19.83	0.6043	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		4,732.81750	4,325.585	23.07	0.9937	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		3.31750	4.385	23.07	0.0063	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		3,046.26790	2,647.725	18.55	0.9617	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		16.76790	26.526	18.55	0.0383	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		883.33940	667.348	18.77	0.5187	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		483.83940	676.148	18.77	0.4813	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,822.56770	1,471.204	17.14	0.8222	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		100.16770	157.604	17.14	0.1778	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		4,366.95510	3,959.059	21.27	0.9902	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		5.25510	6.859	21.27	0.0098	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,351.18090	1,056.825	17.66	0.6861	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		239.48090	354.625	17.66	0.3139	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		2,051.35880	1,681.370	17.02	0.8573	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		83.25880	122.970	17.02	0.1427	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		1,138.35750	883.716	18.19	0.6087	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		350.25750	505.316	18.19	0.3913	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		3,293.79250	2,893.074	18.33	0.9693	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		12.49250	21.574	18.33	0.0307	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		3,283.89170	2,883.401	18.32	0.9689	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		12.59170	21.901	18.32	0.0311	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		3,274.10310	2,873.731	18.31	0.9684	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		12.80310	22.231	18.31	0.0316	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		885.78410	1,140.180	19.91	0.6046	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		621.12940	473.775	20.11	0.3761	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		956.92940	1,219.875	20.11	0.6239	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		617.71150	471.117	20.12	0.3743	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		963.51150	1,227.217	20.12	0.6257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		610.93250	465.851	20.16	0.3709	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		976.73250	1,241.951	20.16	0.6291	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		574.97750	438.414	20.37	0.3527	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,050.77750	1,324.514	20.37	0.6473	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		387.45960	295.909	21.73	0.2515	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		1,593.25960	1,912.009	21.73	0.7485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		347.25040	263.270	22.04	0.2274	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		1,763.05040	2,089.370	22.04	0.7726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		334.92540	253.285	22.15	0.2199	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		1,820.72540	2,149.385	22.15	0.7801	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		318.18840	239.739	22.30	0.2096	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,903.98840	2,235.839	22.30	0.7904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,683.64840	3,276.724	18.67	0.9812	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			9.44840	12.824	18.67	0.0188	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,594.32840	3,188.633	18.57	0.9786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			10.12840	14.733	18.57	0.0214	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			252.96800	190.042	22.95	0.1706	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,268.76800	2,616.142	22.95	0.8294	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,429.52850	4,020.890	21.04	0.9902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.32850	6.990	21.04	0.0098	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,396.03290	2,993.813	18.36	0.9719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			11.83290	19.913	18.36	0.0281	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			3,306.89750	2,906.630	18.27	0.9682	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			12.69750	22.729	18.27	0.0318	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			3,296.99890	2,896.964	18.26	0.9678	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			12.79890	23.064	18.26	0.0322	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,287.21560	2,887.301	18.25	0.9674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			13.01560	23.401	18.25	0.0326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			3,101.99620	2,704.613	18.05	0.9583	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			17.79620	30.713	18.05	0.0417	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			3,072.87610	2,675.935	18.02	0.9567	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			18.67610	32.035	18.02	0.0433	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,388.67680	2,006.518	17.27	0.8998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			54.47680	82.618	17.27	0.1002	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			2,160.28300	1,785.528	17.01	0.8702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			76.08300	111.628	17.01	0.1298	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,851.98030	1,503.623	17.17	0.8118	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			117.78030	179.723	17.17	0.1882	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,783.72310	1,443.159	17.23	0.7967	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			129.52310	199.259	17.23	0.2033	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,726.22450	1,391.412	17.27	0.7830	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			142.02450	217.512	17.27	0.2170	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,032.44200	799.070	18.51	0.5608	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			448.24200	625.170	18.51	0.4392	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,004.89710	776.415	18.59	0.5497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			470.69710	652.515	18.59	0.4503	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			977.95900	754.344	18.67	0.5386	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			493.75900	680.444	18.67	0.4614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			941.26460	724.586	18.78	0.5232	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			527.06460	720.686	18.78	0.4768	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			910.74400	700.362	18.88	0.5102	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			556.54400	756.462	18.88	0.4898	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			783.79440	600.846	19.36	0.4542	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			699.59440	926.946	19.36	0.5458	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			770.70800	590.700	19.42	0.4483	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			716.50800	946.800	19.42	0.5517	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			762.09470	584.036	19.45	0.4443	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	16.55	Put			727.89470	960.136	19.45	0.5557	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			728.80870	558.129	19.59	0.4288	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			774.60870	1,014.229	19.59	0.5712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			720.82790	551.837	19.63	0.4250	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			786.62790	1,027.937	19.63	0.5750	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			659.98410	504.080	19.91	0.3954	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,640.88860	1,319.751	17.45	0.7468	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			191.28860	281.751	17.45	0.2532	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			775.29020	600.231	19.60	0.4384	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			795.69020	1,032.231	19.60	0.5616	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			800.10450	621.646	19.53	0.4458	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			787.60450	1,021.246	19.53	0.5542	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			644.46590	498.922	20.26	0.3736	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,051.96590	1,318.522	20.26	0.6264	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,836.98240	4,426.094	21.38	0.9924	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.48240	5.694	21.38	0.0076	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,152.08820	2,751.832	17.38	0.9582	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			19.58820	31.432	17.38	0.0418	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			928.72300	738.103	19.42	0.4736	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			806.12300	1,030.903	19.42	0.5264	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			455.03640	360.001	22.03	0.2596	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,922.43640	2,242.801	22.03	0.7404	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,246.68130	2,844.808	16.55	0.9566	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			20.88130	34.508	16.55	0.0434	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			731.95710	580.289	20.29	0.3897	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,136.15710	1,399.989	20.29	0.6103	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			632.88610	502.757	20.84	0.3455	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,357.08610	1,642.457	20.84	0.6545	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,931.33560	4,517.143	20.27	0.9914	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			5.53560	6.843	20.27	0.0086	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,593.59410	1,297.719	17.74	0.6827	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			338.59410	460.319	17.74	0.3173	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,085.87990	3,670.899	17.22	0.9823	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			10.87990	13.499	17.22	0.0177	0.00	0	2,000
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			1,008.10720	812.321	19.40	0.4870	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			829.60720	1,051.921	19.40	0.5130	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			675.99290	548.723	21.15	0.3442	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,550.29290	1,842.323	21.15	0.6558	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			617.61140	501.822	21.52	0.3186	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,721.91140	2,025.422	21.52	0.6814	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,032.89650	4,615.302	19.68	0.9897	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			7.19650	8.902	19.68	0.0103	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,345.15260	2,943.419	15.87	0.9557	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			19.45260	37.019	15.87	0.0443	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			703.14640	574.854	21.14	0.3494	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,580.24640	1,872.454	21.14	0.6506	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	17.80	Call			687.19180	561.973	21.23	0.3426	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,624.29180	1,919.573	21.23	0.6574	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,380.77420	2,980.536	15.69	0.9552	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			17.87420	38.136	15.69	0.0448	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,190.54730	2,796.943	15.92	0.9399	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			27.64730	54.543	15.92	0.0601	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			843.60940	688.453	20.45	0.4047	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,273.90940	1,539.453	20.45	0.5953	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,122.75120	2,732.157	16.01	0.9326	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			33.05120	63.157	16.01	0.0674	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,391.33530	2,991.000	15.68	0.9548	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			18.23530	38.799	15.68	0.0452	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			698.64360	572.302	21.24	0.3454	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,625.54360	1,920.102	21.24	0.6546	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			511.87720	417.612	22.48	0.2607	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,335.27720	2,662.312	22.48	0.7393	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,142.58840	1,811.090	17.34	0.7827	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			205.98840	295.790	17.34	0.2173	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,600.30620	3,186.994	15.13	0.9684	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			16.90620	25.094	15.13	0.0316	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,620.15810	3,205.936	15.10	0.9695	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			16.75810	24.036	15.10	0.0305	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,610.23160	3,196.461	15.11	0.9690	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			16.83160	24.561	15.11	0.0310	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,268.79450	1,047.746	19.02	0.5500	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			721.89450	922.846	19.02	0.4500	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			761.63770	626.422	21.03	0.3651	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,554.73770	1,841.522	21.03	0.6349	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,613.70200	3,200.076	15.05	0.9684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			16.80200	25.176	15.05	0.0316	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,522.69130	2,165.719	16.76	0.8496	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			115.79130	180.818	16.76	0.1504	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			394.96590	324.257	23.53	0.2050	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,038.06590	3,389.357	23.53	0.7950	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,048.19360	861.467	19.77	0.4737	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,001.29360	1,236.567	19.77	0.5263	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			821.13520	674.370	20.72	0.3886	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,414.23520	1,689.470	20.72	0.6114	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,683.21290	3,266.493	14.95	0.9722	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			16.31290	21.593	14.95	0.0278	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,633.56050	3,219.008	15.02	0.9696	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			16.66050	24.108	15.02	0.0304	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,623.63140	3,209.537	15.03	0.9690	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			16.73140	24.637	15.03	0.0310	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			654.15970	541.260	21.83	0.3156	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,966.85970	2,276.860	21.83	0.6844	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	18.41	Call		619.09950	511.102	22.04	0.3004	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,091.79950	2,406.702	22.04	0.6996	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		5,146.33520	4,726.031	19.26	0.9876	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		9.03520	11.631	19.26	0.0124	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		3,455.87900	3,052.715	15.22	0.9559	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		18.57900	38.315	15.22	0.0441	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		616.31130	515.426	22.49	0.2858	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,434.31130	2,759.426	22.49	0.7142	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		5,241.91110	4,821.067	19.17	0.9851	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		9.91110	15.067	19.17	0.0149	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,555.15990	3,138.256	14.21	0.9617	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		23.15990	32.256	14.21	0.0383	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		632.43260	528.865	22.39	0.2923	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,370.43260	2,692.865	22.39	0.7077	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,671.74780	3,250.447	13.90	0.9611	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		26.84780	34.347	13.90	0.0389	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		611.70980	519.660	23.03	0.2704	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		2,866.80980	3,203.560	23.03	0.7296	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,355.67900	4,933.436	18.75	0.9838	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		10.77900	17.336	18.75	0.0162	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,560.18580	4,132.097	15.74	0.9772	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		20.08580	21.897	15.74	0.0228	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,580.00570	4,152.015	15.80	0.9774	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		19.90570	21.815	15.80	0.0226	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,570.09550	4,142.056	15.77	0.9773	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		19.99550	21.856	15.77	0.0227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,886.27070	3,470.305	14.13	0.9641	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		18.97070	33.205	14.13	0.0359	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2,497.50390	2,174.733	17.40	0.7828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		260.20390	367.633	17.40	0.2172	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,936.09010	3,516.768	14.03	0.9672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		18.50390	24.604	13.86	0.0281	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,165.73080	4,545.310	25.53	0.7878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		475.17900	425.953	25.72	0.2086	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,257.87900	4,638.853	25.72	0.7914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		5,430.19180	5,004.787	18.36	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		12.89180	17.687	18.36	0.0162	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		4,015.80390	3,591.704	13.86	0.9719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		3,498.18440	3,861.573	24.17	0.7572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		536.92920	476.767	24.43	0.2364	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		3,619.62920	3,989.667	24.43	0.7636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,946.05440	3,526.096	14.00	0.9678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		18.75440	28.996	14.00	0.0322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		483.03080	432.410	25.53	0.2122	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,198.78300	3,544.334	23.52	0.7399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		585.09500	507.787	23.78	0.2529	0.00	0	725

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	19.95	Put			3,317.79500	3,670.687	23.78	0.7471	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			453.30820	407.968	26.27	0.1986	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,536.00820	4,920.868	26.27	0.8014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			555.48440	488.673	24.17	0.2428	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,733.90870	3,063.900	22.80	0.7039	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			623.31280	535.608	23.37	0.2667	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,106.01280	3,448.508	23.37	0.7333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			491.18330	439.117	25.35	0.2159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,073.88330	4,452.017	25.35	0.7841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			606.08300	521.434	23.52	0.2601	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,516.98430	2,838.548	22.45	0.6844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			750.17460	642.186	22.48	0.3141	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,532.87460	2,855.086	22.48	0.6859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			566.50780	495.770	24.02	0.2465	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,429.20780	3,788.670	24.02	0.7535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			701.20870	601.000	22.80	0.2961	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,442.87470	1,703.846	20.53	0.5492	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			874.13790	747.126	21.77	0.3586	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,106.83790	2,410.026	21.77	0.6414	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			615.39580	528.970	23.44	0.2636	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,148.09580	3,491.870	23.44	0.7364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			754.28430	645.648	22.45	0.3156	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			860.76990	1,067.800	19.21	0.4303	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,474.27860	1,261.372	19.44	0.5489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			946.97860	1,164.272	19.44	0.4511	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			720.27880	617.031	22.67	0.3031	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,652.97880	2,979.931	22.67	0.6969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,150.17470	980.946	20.53	0.4508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			695.72230	880.733	18.73	0.3856	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,610.96190	1,379.237	19.02	0.5871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			793.66190	992.137	19.02	0.4129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			773.13870	661.529	22.34	0.3225	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,445.83870	2,764.429	22.34	0.6775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,548.06990	1,324.900	19.21	0.5697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			422.70200	548.981	17.83	0.2871	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,945.30140	1,664.247	18.15	0.6708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			528.00140	677.147	18.15	0.3292	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,443.22180	1,234.700	19.55	0.5399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			985.92180	1,207.600	19.55	0.4601	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,713.02230	1,467.833	18.73	0.6144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			266.27250	373.795	17.41	0.2198	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,348.81170	2,026.086	17.58	0.7538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			331.51170	438.986	17.58	0.2462	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,576.76640	1,349.668	19.12	0.5777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			829.46640	1,032.568	19.12	0.4223	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			2,140.00200	1,836.081	17.83	0.7129	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			19.51690	45.688	14.45	0.0464	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,546.90290	2,223.665	17.34	0.7918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			239.60290	346.565	17.34	0.2082	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,823.38790	1,562.739	18.44	0.6424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			606.08790	775.639	18.44	0.3576	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,483.57250	2,160.895	17.41	0.7802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			18.79010	29.668	14.03	0.0328	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,926.12660	3,507.452	14.05	0.9666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			18.82660	30.352	14.05	0.0334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,208.04590	1,897.784	17.75	0.7267	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			390.74590	510.684	17.75	0.2733	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,736.81690	3,332.788	14.45	0.9536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,513.82760	2,228.015	17.88	0.7405	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			411.62760	553.415	17.88	0.2595	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,746.63130	1,533.466	19.62	0.5733	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,034.43130	1,248.866	19.62	0.4267	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			621.04380	564.710	25.68	0.2376	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,578.84380	4,950.110	25.68	0.7624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,526.18150	2,239.635	17.84	0.7430	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			403.98150	545.035	17.84	0.2570	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,519.99480	2,234.140	17.87	0.7417	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			407.79480	549.540	17.87	0.2583	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,703.81140	2,437.640	18.34	0.7262	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			548.61140	699.940	18.34	0.2738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,698.04100	2,432.402	18.36	0.7251	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			552.84100	704.702	18.36	0.2749	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,709.60500	2,442.894	18.32	0.7273	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			544.40500	695.194	18.32	0.2727	0.00	0	0
Total \$ / R Option												0.00	0	2,046,299
Total \$ / R												889,364,353.00	55,763	3,235,639
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.89660		16.29600			0.0000	1,271,728.00	80	1,151
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.17390		16.58420			0.0000	161,739.00	10	169
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.48490		16.90690			0.0000	0.00	0	93
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.78710		17.21730			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,433,467.00	90	1,413
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			390,630.06590	350,683.321	24.09	0.9993	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			30.06590	23.321	24.09	0.0007	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			389,630.79620	349,683.940	24.07	0.9993	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			30.79620	23.941	24.07	0.0007	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			388,631.54320	348,684.578	24.05	0.9993	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			31.54320	24.578	24.05	0.0007	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			316,034.34550	276,211.306	18.11	0.9614	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,614.34550	2,821.307	18.11	0.0386	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call		315,060.95170	275,251.644	18.10	0.9609	0.00	0	0	
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put		1,640.95170	2,861.645	18.10	0.0391	0.00	0	0	
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call		314,087.88370	274,292.572	18.09	0.9604	0.00	0	0	
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put		1,667.88370	2,902.572	18.09	0.0396	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call		212,168.47870	179,331.120	17.40	0.7735	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put		22,478.47870	31,841.120	17.40	0.2265	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call		213,649.33180	180,727.743	17.38	0.7766	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put		21,959.33180	31,237.743	17.38	0.2234	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call		212,907.93550	180,028.701	17.39	0.7750	0.00	0	0	
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put		22,217.93550	31,538.701	17.39	0.2250	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call		247,655.01820	216,044.163	17.25	0.7832	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put		24,925.01820	36,334.163	17.25	0.2168	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call		246,947.39890	215,426.158	17.27	0.7817	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put		25,217.39890	36,716.158	17.27	0.2183	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call		246,242.22680	214,810.792	17.30	0.7802	0.00	0	0	
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put		25,512.22680	37,100.792	17.30	0.2198	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,433,467.00	90	1,413
£ / R	On	26/02/2016	Foreign Exchange Future			23.13160		23.65340		0.0000	0.00	0	163	
£ / R	On	29/02/2016	Foreign Exchange Future			23.14450		23.66670		0.0000	0.00	0	56	
£ / R	On	07/03/2016	Foreign Exchange Future			23.17430		23.69780		0.0000	0.00	0	115	
£ / R	On	14/03/2016	Foreign Exchange Future			23.20520		23.72950		0.0000	9,374,900.80	404	34,574	
£ / R	On	15/04/2016	Foreign Exchange Future			23.34670		23.87600		0.0000	0.00	0	116	
£ / R	On	13/06/2016	Foreign Exchange Future			23.61690		24.15630		0.0000	9,446,760.00	400	2,966	
£ / R	On	08/09/2016	Foreign Exchange Future			24.03010		24.58220		0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			24.08440		24.63780		0.0000	0.00	0	890	
£ / R	On	19/12/2016	Foreign Exchange Future			24.54210		25.10630		0.0000	0.00	0	0	
Total £ / R Future												18,821,660.80	804	38,880
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call		1,605.78060	1,124.682	18.49	0.8503	0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put		42.38060	83.082	18.49	0.1497	0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		44.51810	83.464	18.19	0.1445	0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		1,681.21810	1,197.964	18.19	0.8555	0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		1,649.14440	1,188.317	18.37	0.8114	0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		71.34440	134.017	18.37	0.1886	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		4,544.06660	4,020.524	24.70	0.9917	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		4.56660	5.324	24.70	0.0083	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		4,534.10300	4,010.571	24.66	0.9916	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		4.60300	5.371	24.66	0.0084	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		4,524.13990	4,000.619	24.63	0.9915	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		4.63990	5.419	24.63	0.0085	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		1,763.00540	1,304.796	18.39	0.8105	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		83.50540	149.596	18.39	0.1895	0.00	0	6,000	
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		925.37500	615.172	19.43	0.5276	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	23.15	Put			345.87500	559.972	19.43	0.4724	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			523.53010	329.388	20.60	0.3316	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			744.03010	1,074.188	20.60	0.6684	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			181.93910	103.885	22.42	0.1266	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			1,752.43910	2,198.685	22.42	0.8734	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,996.34210	2,478.211	19.60	0.9622	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			16.84210	23.011	19.60	0.0378	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			707.89330	502.611	20.64	0.3636	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,031.89330	1,355.911	20.64	0.6364	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			488.14620	369.261	22.63	0.2162	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,831.84620	3,252.361	22.63	0.7838	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,755.91780	3,243.743	19.01	0.9039	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			99.61780	126.843	19.01	0.0961	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,746.61580	3,234.628	19.00	0.9033	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			100.31580	127.728	19.00	0.0967	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,090.91050	853.005	20.40	0.4312	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,234.61050	1,536.105	20.40	0.5688	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,765.22420	3,252.862	19.02	0.9045	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			98.92420	125.962	19.02	0.0955	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,790.16730	2,367.848	18.32	0.7288	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			477.96730	607.748	18.32	0.2712	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,071.81060	879.871	21.29	0.3584	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,339.61060	2,699.771	21.29	0.6416	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,620.47760	3,142.817	18.00	0.8345	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			238.27760	312.717	18.00	0.1655	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,804.42530	2,380.970	18.31	0.7309	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			472.22530	600.870	18.31	0.2691	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,797.29060	2,374.403	18.32	0.7298	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			475.09060	604.303	18.32	0.2702	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,359.13530	1,983.407	18.61	0.6494	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			731.33530	909.007	18.61	0.3506	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,371.68780	1,994.013	18.59	0.6517	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			723.88780	899.613	18.59	0.3483	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,365.40570	1,988.707	18.60	0.6506	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			727.60570	904.307	18.60	0.3494	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,130.36560	2,701.001	17.96	0.7129	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			674.06560	808.901	17.96	0.2871	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,144.16650	2,713.321	17.95	0.7147	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			667.86650	801.221	17.95	0.2853	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,137.25770	2,707.155	17.95	0.7138	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			670.95770	805.056	17.95	0.2862	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												18,821,660.80	804	117,808
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13601		0.13738			0.0000	360,285.19	2,649	5,897

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 Future			0.13875		0.14018			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14193		0.14340			0.0000	0.00	0	947
Total ¥ / R Future												360,285.19	2,649	11,432
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,743.59110	1,605.760	18.26	0.9833	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.69110	4.961	18.26	0.0167	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,737.90350	3,600.805	23.19	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00350	0.005	23.19	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,738.42470	2,601.506	23.19	0.9977	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.52470	0.706	23.19	0.0023	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,189.99560	1,084.296	16.79	0.7582	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			172.09560	208.895	16.79	0.2418	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,027.41600	2,884.285	18.55	0.9844	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			9.51600	8.885	18.55	0.0156	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,044.31250	1,912.161	16.24	0.9390	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			26.41250	36.761	16.24	0.0610	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,357.53000	3,208.614	16.59	0.9778	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			17.63000	16.114	16.59	0.0222	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,415.61630	2,284.495	17.17	0.9039	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			75.71630	91.995	17.17	0.0961	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,591.72400	1,486.433	17.35	0.7607	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			251.82400	293.933	17.35	0.2393	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												360,285.19	2,649	11,432
€ / R	On	19/02/2016	Foreign Exchange Future			17.73260		17.85980			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.75040		17.87760			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.75420		17.88160			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.76010		17.89150			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.82250		17.95210			0.0000	689,677,282.50	38,697	78,284
€ / R	On	22/03/2016	Foreign Exchange Future			17.78060		17.90940			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.78810		17.91710			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.81590		17.94550			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.83490		17.96470			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.84970		17.97970			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.86670		17.99720			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.88770		18.01860			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.18240		18.31990			0.0000	12,182,208.00	670	40,460
€ / R	On	19/09/2016	Foreign Exchange Future			18.59610		18.74150			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.00400		19.15360			0.0000	0.00	0	5,887
Total € / R Future												701,859,490.50	39,367	131,471
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,461.12740	2,334.036	27.02	0.9954	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			1.32740	1.436	27.02	0.0046	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	19/02/2016	Foreign Exchange Option	16.06	Call		1,806.67340	1,679.340	24.24	0.9794	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		6.87340	6.740	24.24	0.0206	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call		170.62180	138.396	20.74	0.2693	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put		603.02180	697.996	20.74	0.7307	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		2,345.05180	2,217.496	23.39	0.9906	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		3.45180	3.296	23.39	0.0094	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		2,328.10480	2,195.978	20.75	0.9851	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		6.60480	5.878	20.75	0.0149	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		0.17780	0.174	28.79	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		4,752.34940	4,622.739	28.47	0.9995	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.24940	0.239	28.47	0.0005	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		4,103.10360	3,973.387	27.05	0.9981	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		1.00360	0.887	27.05	0.0019	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		92.34940	110.683	18.58	0.1826	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		6.36270	6.665	27.51	0.0123	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		3,954.26270	4,084.165	27.51	0.9877	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		1,819.52420	1,693.983	18.37	0.9526	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		17.42420	21.483	18.37	0.0474	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		4,902.27780	4,772.674	28.79	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		25.41280	31.193	18.41	0.0650	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,262.47230	1,147.363	18.54	0.8519	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		70.37230	84.863	18.54	0.1481	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		2,015.89100	1,886.033	18.56	0.9686	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		13.79100	13.533	18.56	0.0314	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,144.44940	1,033.183	18.58	0.8174	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		14.43950	14.253	18.38	0.0332	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,966.70690	1,836.940	18.33	0.9664	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		14.60690	14.440	18.33	0.0336	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		2,996.94310	2,866.626	23.00	0.9910	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		4.84310	4.126	23.00	0.0090	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,677.51280	1,553.693	18.41	0.9350	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		5.29500	4.567	22.59	0.0100	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,589.43240	2,459.115	21.16	0.9852	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		7.33240	6.615	21.16	0.0148	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,923.54540	3,793.756	26.66	0.9974	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		1.44540	1.256	26.66	0.0026	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,976.53950	1,846.753	18.38	0.9668	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		3.41940	2.774	24.61	0.0059	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,056.66590	2,926.358	23.27	0.9916	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		4.56590	3.858	23.27	0.0084	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,963.43390	3,833.663	26.75	0.9975	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		1.33390	1.163	26.75	0.0025	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,907.39500	2,777.067	22.59	0.9900	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,953.46100	3,823.686	26.73	0.9975	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		1.36100	1.186	26.73	0.0025	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,943.48860	3,813.709	26.70	0.9975	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	14.01	Put			1.38860	1.209	26.70	0.0025	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,355.51940	3,225.274	24.61	0.9941	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			314.05720	274.038	20.61	0.3297	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			824.65720	913.438	20.61	0.6703	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			328.77740	287.590	20.65	0.3360	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			831.67740	919.489	20.65	0.6640	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			965.47550	1,053.977	20.54	0.6445	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			410.97550	369.877	20.54	0.3555	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			436.38700	396.320	20.45	0.3564	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,041.68700	1,131.420	20.45	0.6436	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			453.58490	412.847	20.44	0.3625	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,043.88490	1,133.147	20.44	0.6375	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			512.18830	471.972	20.28	0.3662	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,194.98830	1,285.272	20.28	0.6338	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			527.49040	486.503	20.28	0.3716	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,188.89040	1,278.803	20.28	0.6284	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			43.05490	48.334	18.93	0.0534	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,103.47020	2,971.317	18.92	0.9461	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			43.57020	48.917	18.92	0.0539	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			42.54590	47.757	18.94	0.0528	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,112.95490	2,980.734	18.93	0.9466	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,135.19300	3,998.326	20.53	0.9812	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			15.29300	15.926	20.53	0.0188	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,455.42670	2,330.095	18.40	0.8929	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			95.52670	107.695	18.40	0.1071	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,122.44590	2,990.157	18.94	0.9472	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			44.00620	54.209	17.36	0.0485	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,825.71770	3,691.010	17.36	0.9510	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			44.21770	54.910	17.36	0.0490	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,845.29580	3,709.616	17.35	0.9520	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			43.79580	53.516	17.35	0.0480	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,835.50620	3,700.309	17.36	0.9515	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			293.10900	321.519	18.23	0.1711	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,658.46610	2,542.658	18.13	0.7815	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			404.86610	438.658	18.13	0.2185	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,591.40350	2,476.590	18.11	0.7723	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			427.80350	462.590	18.11	0.2277	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			430.40670	465.302	18.11	0.2288	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,576.62100	2,462.026	18.10	0.7702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			433.02100	468.026	18.10	0.2298	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			891.23850	853.781	21.52	0.3638	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,537.63850	2,649.782	21.52	0.6362	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,046.70900	2,925.519	18.23	0.8289	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			674.43090	649.391	22.68	0.2868	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,420.83090	3,545.391	22.68	0.7132	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,584.00670	2,469.302	18.11	0.7712	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	333,470
Total € / R												701,859,490.50	39,367	464,941
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.47730		11.54630			0.0000	6,082,969.00	530	12,867
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.62920		11.70200			0.0000	0.00	0	3,317
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.80280		11.88000			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.97510		12.05430			0.0000	0.00	0	69
Total AU\$ / R Future												6,082,969.00	530	16,753
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			319.01660	263.403	14.93	0.5647	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			172.71660	186.103	14.93	0.4353	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			313.14230	257.955	14.92	0.5576	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			176.84230	190.655	14.92	0.4424	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			24.11060	17.263	18.06	0.0604	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,077.81060	1,139.963	18.06	0.9396	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,748.55270	1,679.225	20.17	0.9924	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			2.25270	1.925	20.17	0.0076	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,154.17240	1,086.202	16.88	0.9652	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			7.87240	8.902	16.88	0.0348	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			776.99050	708.182	15.40	0.8913	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			30.69050	30.882	15.40	0.1087	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,057.54580	1,988.248	21.98	0.9963	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			1.24580	0.948	21.98	0.0037	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,047.56930	1,978.269	21.93	0.9963	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			1.26930	0.969	21.93	0.0037	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,037.59330	1,968.291	21.87	0.9962	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			1.29330	0.991	21.87	0.0038	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,662.20150	1,589.304	17.07	0.9271	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			40.20150	40.104	17.07	0.0729	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,652.91260	1,579.956	17.05	0.9260	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			40.91260	40.756	17.05	0.0740	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,643.63460	1,570.619	17.02	0.9249	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			41.63460	41.419	17.02	0.0751	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			88.18480	85.130	15.91	0.1120	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,775.79540	1,695.399	15.92	0.8908	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			85.79540	82.599	15.92	0.1092	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,766.98340	1,686.657	15.92	0.8894	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			86.98340	83.857	15.92	0.1106	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,758.18480	1,677.930	15.91	0.8880	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,584.92150	1,512.564	15.81	0.8036	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			200.62150	207.464	15.81	0.1964	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,576.92770	1,504.692	15.80	0.8020	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			202.62770	209.592	15.80	0.1980	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,592.93090	1,520.450	15.82	0.8052	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			198.63090	205.350	15.82	0.1948	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 AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												6,082,969.00	530	17,953
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.64040		11.74360			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.84590		11.95380			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			13.68370	15.579	14.96	0.0620	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			966.44230	865.036	15.04	0.9415	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			12.84230	14.636	15.04	0.0585	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			956.85660	855.500	15.00	0.9398	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			13.25660	15.100	15.00	0.0602	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			947.28370	845.979	14.96	0.9380	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,165.71540	1,064.728	14.86	0.8446	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			81.91540	88.828	14.86	0.1554	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,157.32760	1,056.512	14.86	0.8421	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			83.52760	90.612	14.86	0.1579	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,148.96420	1,048.324	14.86	0.8396	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			85.16420	92.424	14.86	0.1604	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			15.99640		16.11510			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.34300		16.46980			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			1,185.08590	1,076.952	19.48	0.8513	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			69.98590	80.552	19.48	0.1487	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,176.38410	1,068.536	19.47	0.8489	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			71.28410	82.136	19.47	0.1511	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,193.80750	1,085.391	19.48	0.8537	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			68.70750	78.991	19.48	0.1463	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,196.79070	2,078.540	19.58	0.8744	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			116.99070	125.540	19.58	0.1256	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,187.84260	2,069.736	19.57	0.8733	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			118.04260	126.736	19.57	0.1267	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,178.90300	2,060.940	19.55	0.8723	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			119.10300	127.940	19.55	0.1277	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			2.40610		2.44530			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
CNH / R	On	13/06/2016	Foreign Exchange Future			2.42080		2.45810			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			2,537.42180	2,176.426	24.09	0.8803	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			84.42180	115.426	24.09	0.1197	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,446.51570	2,088.700	23.97	0.8695	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			93.51570	127.700	23.97	0.1305	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,630.27370	2,265.174	24.21	0.8904	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			77.27370	104.174	24.21	0.1096	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,853.38960	2,512.148	21.21	0.7832	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			372.38960	404.148	21.21	0.2168	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,773.90680	2,435.252	21.14	0.7732	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			392.90680	427.252	21.14	0.2268	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,695.30990	2,359.375	21.07	0.7629	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			414.30990	451.375	21.07	0.2371	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			2.38880		2.40600			0.0000	764,416.00	320	60
DKK / R	On	13/06/2016	Foreign Exchange Future			2.43790		2.45590			0.0000	0.00	0	0
Total DKK / R Future												764,416.00	320	60
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,595.34410	2,427.595	20.72	0.9440	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			35.34410	39.595	20.72	0.0560	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,501.65050	2,334.065	20.68	0.9362	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			41.65050	46.065	20.68	0.0638	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,692.82820	2,524.720	21.10	0.9483	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			32.82820	36.720	21.10	0.0517	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,889.70720	3,722.889	21.26	0.9057	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			130.70720	143.889	21.26	0.0943	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,800.20770	3,633.042	21.18	0.8999	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			141.20770	154.042	21.18	0.1001	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,711.37260	3,543.790	21.10	0.8939	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			152.37260	164.790	21.10	0.1061	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												764,416.00	320	60
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.04290		2.09080			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.07800		2.12660			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.11460		2.16460			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.14950		2.19860			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			371.94810	222.631	19.15	0.2876	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			663.94810	993.631	19.15	0.7124	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			337.75160	200.775	19.32	0.2644	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			729.75160	1,071.776	19.32	0.7356	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			306.30940	180.930	19.48	0.2428	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			798.30940	1,151.930	19.48	0.7572	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			969.49250	741.286	18.75	0.4511	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			903.49250	1,161.286	18.75	0.5489	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			925.18350	707.000	18.86	0.4351	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			959.18350	1,227.000	18.86	0.5649	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			882.57340	674.242	18.98	0.4196	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,016.57340	1,294.242	18.98	0.5804	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,507.96350	1,233.004	18.89	0.5230	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,061.96350	1,287.004	18.89	0.4770	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,456.76910	1,192.203	18.96	0.5106	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,110.76910	1,346.203	18.96	0.4894	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,406.83290	1,152.648	19.04	0.4984	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,160.83290	1,406.648	19.04	0.5016	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,953.64120	1,673.991	19.14	0.5662	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,167.64120	1,378.991	19.14	0.4338	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,902.31440	1,628.157	19.18	0.5559	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,216.31440	1,433.157	19.18	0.4441	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,852.07480	1,583.381	19.22	0.5456	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,266.07480	1,488.381	19.22	0.4544	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			0.15430		0.15810			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15300		0.15650			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15290		0.15710			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			0.07500		0.07650			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06660		0.06790			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06310		0.06440			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			10.66030		10.79410			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.78910		10.92750			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.93770		11.07970			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 NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,655.05110	1,521.011	17.75	0.9963	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.95110	0.711	17.75	0.0037	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,645.07960	1,511.040	17.71	0.9962	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.97960	0.740	17.71	0.0038	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,635.10890	1,501.069	17.67	0.9960	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1.00890	0.769	17.67	0.0040	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			12.06140	13.879	16.82	0.0317	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,929.76400	1,793.183	16.78	0.9678	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			12.26400	14.083	16.78	0.0322	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,949.36250	1,812.778	16.86	0.9688	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			11.86250	13.678	16.86	0.0312	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,939.56140	1,802.979	16.82	0.9683	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,682.79290	1,546.886	15.32	0.8960	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			63.09290	69.186	15.32	0.1040	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,673.81100	1,538.067	15.31	0.8945	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			64.11100	70.367	15.31	0.1055	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,664.84260	1,529.264	15.31	0.8930	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			65.14260	71.564	15.31	0.1070	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			1.40540		1.41860			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.42010		1.43350			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.43560		1.44960			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.44930		1.46360			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			86.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			0.00000	46.000		1.0000	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			14.00000	146.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			186.00000	54.000		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			1,135.00000	1,001.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			1,035.00000	901.000		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			935.00000	801.000		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			296.00000	156.000		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			496.00000	356.000		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	19/09/2016	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			396.00000	256.000		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			536.00000	393.000		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			436.00000	293.000		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			636.00000	493.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12120		1.10160			0.0000	0.00	0	2,000
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12420		1.10470			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.12810		1.10850			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,000
Total QUANTO € / \$												0.00	0	2,000
RAIN	On	13/06/2016	Foreign Exchange Future			28,160.78000		28,560.71000			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			11.36820		11.41680			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.54190		11.59100			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			1,442.11460	1,392.359	18.90	0.9838	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			5.31460	4.159	18.90	0.0162	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,432.22170	1,382.451	18.83	0.9834	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			5.42170	4.251	18.83	0.0166	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,422.33100	1,372.546	18.77	0.9830	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			5.53100	4.346	18.77	0.0170	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,438.04830	1,387.939	16.62	0.9007	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			57.04830	56.039	16.62	0.0993	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,456.25930	1,406.229	16.67	0.9035	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			55.25930	54.329	16.67	0.0965	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,447.14740	1,397.077	16.65	0.9021	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			56.14740	55.177	16.65	0.0979	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												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 Future			5.40960		5.50120			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.36990		5.45460			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			1,011.74960	920.109	21.89	0.9959	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.54960	0.509	21.89	0.0041	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			1,001.77330	910.135	21.77	0.9956	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.57330	0.535	21.77	0.0044	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			991.79810	900.162	21.65	0.9954	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.59810	0.562	21.65	0.0046	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			722.40230	641.810	17.41	0.8873	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			27.80230	31.910	17.41	0.1127	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			713.26840	632.846	17.36	0.8840	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			28.66840	32.946	17.36	0.1160	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			704.15890	623.911	17.30	0.8807	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			29.55890	34.011	17.30	0.1193	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			1.36050		1.39220			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.28060		1.30970			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1,618,686,641.49	99,523	1,402,449
Total Options												0.00	0	2,459,897
Grand Total:												1,618,686,641.49	99,523	3,862,346