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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/02/2016 Foreign Exchange Future			15.30410		15.64100			0.0000	0.00	0	0
\$ / R On 23/02/2016 Foreign Exchange Future			15.29840		15.64990			0.0000	0.00	0	0
\$ / R On 24/02/2016 Foreign Exchange Future			15.30130		15.65280			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.30430		15.65570			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.30730		15.65860			0.0000	61,229.20	4	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.31620		15.66750			0.0000	888,339.60	58	306
\$ / R On 01/03/2016 Foreign Exchange Future			15.31900		15.67050			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.32190		15.67350			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.32480		15.67640			0.0000	0.00	0	467
\$ / R On 07/03/2016 Foreign Exchange Future			15.33620		15.68830			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			15.34770		15.70020			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.35630		15.70910			0.0000	1,487,042,666.80	96,836	923,777
\$ / R On 15/03/2016 Foreign Exchange Future			15.35920		15.71210			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.36210		15.71500			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.38220		15.73580			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.39980		15.75380			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.40570		15.75980			0.0000	0.00	0	359
\$ / R On 04/04/2016 Foreign Exchange Future			15.41750		15.77170			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.42040		15.77470			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.42330		15.77770			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.42630		15.78070			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/04/2016	Foreign Exchange Future			15.43800		15.79270			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.44980		15.80470			0.0000	139,048.20	9	2,265
\$ / R	On	18/04/2016	Foreign Exchange Future			15.45860		15.81360			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			15.46450		15.81960			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.47910		15.83450			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.48210		15.83750			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			15.49090		15.84650			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			15.50560		15.86140			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.52320		15.87930			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.53200		15.88830			0.0000	7,766,000.00	500	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.54080		15.89730			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.54370		15.90030			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			15.57330		15.93070			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.58520		15.94290			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.60310		15.96130			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.60900		15.96740			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.61200		15.97050			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.62390		15.98270			0.0000	110,398,477.40	7,066	189,349
\$ / R	On	24/06/2016	Foreign Exchange Future			15.65670		16.01640			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.66870		16.02860			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.75210		16.11420			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.75510		16.11730			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.79980		16.16320			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.81180		16.17540			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			15.84520		16.21020			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.87980		16.24560			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.88610		16.25210			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.88920		16.25530			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.90180		16.26820			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.90810		16.27460			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.92070		16.28750			0.0000	8,804,147.10	553	135,999
\$ / R	On	28/09/2016	Foreign Exchange Future			15.94900		16.31640			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.03700		16.40660			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.14130		16.51370			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.19320		16.56730			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.20940		16.58410			0.0000	33,310,317.00	2,055	14,803
\$ / R	On	13/03/2017	Foreign Exchange Future			16.46560		16.84440			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.69960		17.07000			0.0000	0.00	0	0
Total \$ / R Future												1,648,410,225.30	107,081	1,272,557
\$ / R	On	19/02/2016	Foreign Exchange Option	15.87	Call			42.25830	4.558	38.65	0.0371	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	15.87	Put			271.25830	570.458	38.65	0.9629	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,711.05790	1,374.151	54.30	0.9996	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.05790	0.051	54.30	0.0004	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,341.21390	1,004.287	44.70	0.9982	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			0.21390	0.187	44.70	0.0018	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	14.91	Call			736.69140	400.089	31.45	0.9444	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			5.69140	5.989	31.45	0.0556	0.00	0	0
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Call			93.77420	23.772	23.70	0.1161	0.00	0	1,000
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Put			263.87420	545.372	23.70	0.8839	0.00	0	0
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Call			87.53840	20.955	22.20	0.1024	0.00	0	1,000
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Put			304.73840	589.655	22.20	0.8976	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			823.04670	495.534	20.72	0.8617	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			7.34670	31.234	20.72	0.1383	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			192.51160	53.879	20.13	0.2224	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			176.81160	389.579	20.13	0.7776	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,855.71400	3,504.315	49.39	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.01400	0.016	49.39	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,155.93730	1,804.617	31.07	0.9983	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.23730	0.317	31.07	0.0017	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,013.92580	672.499	20.55	0.9276	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			5.32580	15.199	20.55	0.0724	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,074.83560	730.643	18.52	0.9339	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			7.33560	14.443	18.52	0.0661	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			70.39160	20.836	21.75	0.0806	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			562.89160	864.636	21.75	0.9194	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,748.48400	1,399.233	24.95	0.9871	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			0.98400	3.033	24.95	0.0129	0.00	0	100
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			62.39910	20.361	22.44	0.0743	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			651.89910	961.361	22.44	0.9257	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,076.15360	736.400	19.30	0.9073	44,184,018.00	60,000	20,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			12.65360	24.500	19.30	0.0927	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,085.85830	745.383	19.29	0.9105	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			12.35830	23.483	19.29	0.0895	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,066.45600	727.454	19.31	0.9040	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			12.95600	25.554	19.31	0.0960	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			340.95010	158.413	20.42	0.3895	4,752,378.00	30,000	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			167.45010	336.513	20.42	0.6105	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call			171.42870	67.216	21.22	0.2000	0.00	0	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put			357.92870	605.316	21.22	0.8000	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call			209.15110	89.442	21.23	0.2425	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put			322.75110	554.642	21.23	0.7575	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,060.51140	735.029	19.55	0.8590	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			22.21140	48.829	19.55	0.1410	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,170.36180	2,818.001	27.14	0.9990	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.16180	0.301	27.14	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,339.17580	1,665.285	23.79	0.9455	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			107.86840	52.327	22.73	0.1195	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			898.76840	1,196.027	22.73	0.8805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			99.72110	47.946	22.84	0.1108	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			940.62110	1,241.646	22.84	0.8892	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			72.50170	33.686	23.26	0.0812	0.00	0	35,701

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	16.75	Put			1,113.40170	1,427.386	23.26	0.9188	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			153.32050	77.803	22.25	0.1677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			714.22050	991.503	22.25	0.8323	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			137.92840	69.028	22.40	0.1516	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			768.82840	1,052.728	22.40	0.8484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			116.54570	57.085	22.63	0.1288	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			857.44570	1,150.785	22.63	0.8712	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			194.37100	101.870	21.92	0.2100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			595.27100	855.570	21.92	0.7900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			183.29460	95.286	22.00	0.1987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			624.19460	888.986	22.00	0.8013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			170.22870	87.604	22.11	0.1853	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			661.12870	931.304	22.11	0.8147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			262.43310	143.229	21.45	0.2770	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			453.33310	686.929	21.45	0.7230	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			231.13540	123.947	21.65	0.2466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			512.03540	757.647	21.65	0.7534	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			227.86080	121.956	21.67	0.2434	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			518.76080	765.656	21.67	0.7566	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			322.31060	181.315	21.11	0.3334	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			363.21060	575.015	21.11	0.6666	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			313.74520	175.774	21.16	0.3255	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			374.64520	589.474	21.16	0.6745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			281.28910	155.058	21.34	0.2950	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			422.18910	648.758	21.34	0.7050	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			399.95020	231.280	20.75	0.4009	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			280.85020	464.980	20.75	0.5991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			394.67540	227.848	20.78	0.3965	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			285.57540	471.548	20.78	0.6035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			344.53620	195.829	21.00	0.3537	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			335.43620	539.529	21.00	0.6463	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			421.52820	245.435	20.66	0.4189	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			262.42820	439.135	20.66	0.5811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			416.06240	241.830	20.69	0.4144	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			266.96240	445.530	20.69	0.5856	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			410.64440	238.270	20.71	0.4099	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			271.54440	451.970	20.71	0.5901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			478.81760	283.957	20.44	0.4653	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			219.71760	377.657	20.44	0.5347	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			472.87490	279.899	20.46	0.4606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			223.77490	383.599	20.46	0.5394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			432.60460	252.776	20.62	0.4280	0.00	0	17,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			253.50460	426.476	20.62	0.5720	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			642.52540	404.596	20.09	0.5874	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			133.42540	248.296	20.09	0.4126	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			607.50760	377.545	20.13	0.5628	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	15.25	Put		148.40760	271.245	20.13	0.4372	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		593.81130	367.076	20.15	0.5530	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		154.71130	280.776	20.15	0.4470	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		769.52570	505.873	19.94	0.6692	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		90.42570	179.573	19.94	0.3308	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		761.73150	499.521	19.95	0.6645	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		92.63150	183.221	19.95	0.3355	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		671.32380	427.135	20.05	0.6069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		122.22380	230.835	20.05	0.3931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		801.08660	531.765	19.91	0.6877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		81.98660	165.465	19.91	0.3123	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		793.13990	525.219	19.92	0.6831	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		84.03990	168.919	19.92	0.3169	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		785.23080	518.722	19.93	0.6785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		86.13080	172.422	19.93	0.3215	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		1,002.76460	702.716	19.70	0.7901	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		43.66460	96.416	19.70	0.2099	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		959.18860	664.988	19.75	0.7703	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		50.08860	108.688	19.75	0.2297	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		874.24610	592.805	19.83	0.7281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		65.14610	136.505	19.83	0.2719	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,229.75410	907.660	19.69	0.8727	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		20.65410	51.360	19.69	0.1273	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		1,146.47850	830.382	19.59	0.8471	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		27.37850	64.082	19.59	0.1529	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		1,047.01120	741.484	19.66	0.8091	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		37.91120	85.184	19.66	0.1909	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,458.15540	1,123.558	19.96	0.9256	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		9.05540	27.258	19.96	0.0744	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,409.95080	1,077.567	19.91	0.9163	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		10.85080	31.267	19.91	0.0837	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,257.84140	933.915	19.72	0.8805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		18.74140	47.615	19.72	0.1195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,614.47560	1,273.541	20.15	0.9500	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		5.37560	17.241	20.15	0.0500	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,516.34080	1,179.333	20.03	0.9357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		7.24080	23.033	20.03	0.0643	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,506.61950	1,169.995	20.02	0.9341	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		7.51950	23.695	20.02	0.0659	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,772.93540	1,426.893	20.33	0.9675	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		3.83540	10.593	20.33	0.0325	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,763.01660	1,417.230	20.32	0.9666	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		3.91660	10.930	20.32	0.0334	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,713.45030	1,369.060	20.26	0.9617	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		4.35030	12.760	20.26	0.0383	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,081.12470	1,730.925	21.27	0.9850	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			2.02470	4.625	21.27	0.0150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,961.68690	1,612.338	20.72	0.9805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			2.58690	6.038	20.72	0.0195	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,951.74050	1,602.474	20.67	0.9801	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			2.64050	6.174	20.67	0.0199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,450.06730	2,098.352	22.96	0.9933	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.96730	2.052	22.96	0.0067	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,210.65760	1,859.770	21.86	0.9887	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			1.55760	3.470	21.86	0.0113	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,160.82230	1,810.175	21.63	0.9874	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			1.72230	3.875	21.63	0.0126	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,759.62980	2,407.350	24.39	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.52980	1.050	24.39	0.0034	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,609.80780	2,257.750	23.70	0.9952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.70780	1.450	23.70	0.0048	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,509.96000	2,158.101	23.24	0.9941	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.86000	1.801	23.24	0.0059	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,159.34800	2,806.748	26.22	0.9985	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.24800	0.448	26.22	0.0015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,969.45490	2,616.970	25.35	0.9978	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.35490	0.670	25.35	0.0022	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,909.49780	2,557.061	25.07	0.9975	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.39780	0.761	25.07	0.0025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,649.18870	3,296.464	28.52	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.08870	0.164	28.52	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,599.19850	3,246.481	28.28	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.09850	0.181	28.28	0.0006	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,449.23490	3,096.544	27.56	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.13490	0.244	27.56	0.0008	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,709.17820	3,356.445	28.81	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.07820	0.145	28.81	0.0005	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,669.18510	3,316.457	28.62	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.08510	0.157	28.62	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,659.18690	3,306.460	28.57	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.08690	0.160	28.57	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,879.15470	3,526.404	29.63	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.05470	0.104	29.63	0.0003	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,799.16480	3,446.422	29.24	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.06480	0.122	29.24	0.0004	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,759.17040	3,406.432	29.05	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.07040	0.132	29.05	0.0004	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,159.13040	3,806.360	30.98	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.03040	0.060	30.98	0.0002	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,109.13370	3,756.366	30.74	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.03370	0.066	30.74	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,909.15140	3,556.398	29.77	0.9997	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	11.80	Put			0.05140	0.098	29.77	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,659.11050	4,306.322	33.38	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.01050	0.022	33.38	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.01280	0.005	37.28	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,440.91280	7,793.705	37.28	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	37.28	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,290.90000	134,643.700	37.28	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			5.54700	2.439	26.47	0.0072	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,536.44700	2,886.139	26.47	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			1.81500	1.200	37.28	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,522.71500	4,874.900	37.28	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.10410	0.045	37.28	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,341.00410	6,693.745	37.28	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			35.87800	15.667	24.18	0.0408	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,506.77800	1,839.367	24.18	0.9592	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			24.18340	10.404	24.67	0.0280	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,725.08340	2,064.104	24.67	0.9720	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			15.85350	6.801	25.19	0.0188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,956.75350	2,300.501	25.19	0.9812	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			61.67440	28.191	23.47	0.0693	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,202.57440	1,521.891	23.47	0.9307	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			56.85500	25.781	23.57	0.0640	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,247.75500	1,569.481	23.57	0.9360	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			48.27580	21.586	23.79	0.0545	0.00	0	31,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			314.57790	178.568	21.29	0.3233	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			392.47790	609.368	21.29	0.6767	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,376.52700	2,024.789	22.05	0.9914	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			1.52700	2.689	22.05	0.0086	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,121.05210	811.382	19.73	0.8256	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			36.05210	79.282	19.73	0.1744	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,071.93510	1,721.018	19.94	0.9755	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.13510	8.818	19.94	0.0245	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			871.68510	607.047	19.73	0.6848	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			105.88510	194.847	19.73	0.3152	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,260.03650	1,909.197	20.38	0.9764	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			6.23650	9.397	20.38	0.0236	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			704.07150	477.529	19.68	0.5725	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			200.27150	327.729	19.68	0.4275	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			337.18800	210.243	20.97	0.3156	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			543.38800	770.443	20.97	0.6844	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,953.99150	3,600.233	26.69	0.9989	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.19150	0.433	26.69	0.0011	0.00	0	250
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			148.79410	87.087	22.48	0.1484	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,118.99410	1,411.387	22.48	0.8516	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	28.32	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,418.30000	100,772.500	28.32	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			158.86030	95.811	22.37	0.1539	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,174.16030	1,465.411	22.37	0.8461	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			413.41880	270.761	20.59	0.3624	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			508.71880	720.361	20.59	0.6376	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			355.25000	229.883	20.92	0.3161	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			617.55000	846.583	20.92	0.6839	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			299.05040	191.080	21.28	0.2701	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			748.35040	994.780	21.28	0.7299	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			403.59420	268.356	20.64	0.3448	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			590.89420	810.356	20.64	0.6552	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			463.74480	316.336	20.50	0.3797	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			549.04480	756.536	20.50	0.6203	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,873.40710	1,535.554	18.70	0.9152	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			29.80710	46.954	18.70	0.0848	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			714.87170	507.340	19.54	0.5284	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			321.27170	468.740	19.54	0.4716	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			161.40090	102.304	22.54	0.1464	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,437.80090	1,733.704	22.54	0.8536	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			239.55340	156.428	21.86	0.2076	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,129.95340	1,401.928	21.86	0.7924	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			239.79530	159.643	22.00	0.2038	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,215.29530	1,490.543	22.00	0.7962	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			378.11990	260.121	21.08	0.3037	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			830.61990	1,068.021	21.08	0.6963	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			270.65510	182.303	21.80	0.2263	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,123.15510	1,390.203	21.80	0.7737	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,039.04090	3,684.366	24.45	0.9957	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.54090	2.266	24.45	0.0043	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,356.44820	2,011.099	19.87	0.9495	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			18.94820	28.999	19.87	0.0505	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			630.53750	450.743	19.96	0.4643	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			453.03750	628.643	19.96	0.5357	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			413.49040	288.850	21.00	0.3239	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			796.99040	1,027.949	21.00	0.6761	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			303.58650	211.093	21.79	0.2430	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,142.18650	1,405.493	21.79	0.7570	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			782.98100	583.990	19.69	0.5222	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			413.68100	570.790	19.69	0.4778	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,675.67630	1,365.355	18.67	0.8383	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			76.37630	122.155	18.67	0.1617	0.00	0	8,403
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			575.57210	424.496	20.55	0.4063	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			667.27210	872.496	20.55	0.5937	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			584.47370	433.441	20.50	0.4080	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			677.17370	882.641	20.50	0.5920	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			303.57760	218.462	22.24	0.2316	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,353.27760	1,624.762	22.24	0.7684	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	27/05/2016	Foreign Exchange Option	13.50	Call			2,462.26870	2,121.852	19.08	0.9315	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			31.56870	48.552	19.08	0.0685	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			586.34780	441.447	20.78	0.3934	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			785.64780	998.147	20.78	0.6066	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			405.26640	300.201	21.77	0.2880	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,174.56640	1,426.901	21.77	0.7120	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,134.50080	3,777.979	22.46	0.9925	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			3.80080	4.679	22.46	0.0075	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,332.87620	1,064.809	18.85	0.7098	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			209.97620	299.609	18.85	0.2902	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			951.37350	743.329	19.63	0.5579	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			440.07350	590.229	19.63	0.4421	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,767.36090	3,410.541	20.43	0.9881	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			6.06090	7.441	20.43	0.0119	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,537.35530	1,253.531	18.78	0.7572	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			169.95530	244.532	18.78	0.2428	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			791.92430	612.646	20.13	0.4830	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			604.52430	783.646	20.13	0.5170	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,705.57140	2,362.441	18.90	0.9441	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			25.07140	40.441	18.90	0.0559	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,696.00960	2,353.090	18.89	0.9434	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			25.50960	41.090	18.89	0.0566	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,686.45430	2,343.747	18.89	0.9426	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			25.95430	41.747	18.89	0.0574	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,719.50410	2,375.655	18.77	0.9432	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			26.80410	41.755	18.77	0.0568	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,709.95830	2,366.325	18.76	0.9424	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			27.25830	42.425	18.76	0.0576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,520.49210	2,181.728	18.70	0.9249	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			37.79210	57.828	18.70	0.0751	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,492.33160	2,154.390	18.69	0.9220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			39.63160	60.490	18.69	0.0780	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,805.69750	2,460.004	18.80	0.9499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			22.99750	36.104	18.80	0.0501	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,637.43630	1,347.431	18.70	0.7766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			154.73630	223.531	18.70	0.2234	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,370.83810	1,106.117	18.89	0.7021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			238.13810	332.217	18.89	0.2979	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,700.41900	2,357.005	18.76	0.9416	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			27.71900	43.105	18.76	0.0584	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,285.44210	1,032.774	19.04	0.6744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			272.74210	378.874	19.04	0.3256	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,264.59570	1,015.018	19.07	0.6674	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			281.89570	391.118	19.07	0.3326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,843.94230	1,537.416	18.60	0.8239	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			111.24230	163.516	18.60	0.1761	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		716.15150	554.046	20.45	0.4409	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		733.45150	930.146	20.45	0.5591	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		695.61960	537.252	20.53	0.4307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		762.91960	963.352	20.53	0.5693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,313.55110	1,056.813	18.99	0.6836	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		260.85110	362.913	18.99	0.3164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		648.54330	498.925	20.72	0.4068	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		835.84330	1,045.025	20.72	0.5932	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		626.14380	480.774	20.81	0.3952	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		873.44380	1,086.874	20.81	0.6048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		759.40330	589.142	20.29	0.4618	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		676.70330	865.242	20.29	0.5382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		534.18510	407.374	21.25	0.3463	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,051.48510	1,283.474	21.25	0.6537	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		524.81810	400.051	21.31	0.3412	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,072.11810	1,306.151	21.31	0.6588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		675.62870	520.948	20.60	0.4206	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		792.92870	997.048	20.60	0.5794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		494.74120	376.624	21.48	0.3246	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,142.04120	1,382.724	21.48	0.6754	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		488.93680	372.114	21.52	0.3214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,156.23680	1,398.214	21.52	0.6786	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		615.22260	471.941	20.86	0.3895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		892.52260	1,108.041	20.86	0.6105	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		417.70920	316.536	21.99	0.2807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,355.00920	1,612.636	21.99	0.7193	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		415.30350	314.657	22.01	0.2792	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,362.60350	1,620.757	22.01	0.7208	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		518.66100	395.247	21.34	0.3378	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,085.96100	1,321.347	21.34	0.6622	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		385.33360	291.295	22.23	0.2615	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,462.63360	1,727.395	22.23	0.7385	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		0.00000	286.178	22.29	0.2575	2,861,784.00	10,000	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		0.00000	1,752.278	22.29	0.7425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		445.15120	338.025	21.80	0.2967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,272.45120	1,524.125	21.80	0.7033	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		223.95580	164.657	23.63	0.1596	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,241.25580	2,540.757	23.63	0.8404	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		215.03150	157.934	23.73	0.1538	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,302.33150	2,604.034	23.73	0.8462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		410.53920	310.935	22.04	0.2764	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,377.83920	1,637.035	22.04	0.7236	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		202.94070	148.850	23.88	0.1459	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,390.24070	2,694.950	23.88	0.8541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		158.77680	115.886	24.50	0.1164	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,776.07680	3,091.986	24.50	0.8836	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	17.79	Call			253.19540	186.770	23.32	0.1783	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,060.49540	2,352.870	23.32	0.8217	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,829.16380	3,471.688	20.25	0.9878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.46380	7.788	20.25	0.0122	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,086.38780	2,735.942	18.89	0.9675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			13.68780	22.042	18.89	0.0325	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,998.84730	2,649.697	18.86	0.9626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			16.14730	25.797	18.86	0.0374	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			539.15140	416.286	21.48	0.3382	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,162.75140	1,399.586	21.48	0.6618	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,203.25640	969.885	19.30	0.6309	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			356.85640	483.185	19.30	0.3691	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			447.47240	345.552	22.12	0.2854	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,458.87240	1,716.852	22.12	0.7146	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,234.47360	3,875.649	20.92	0.9900	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.87360	6.949	20.92	0.0100	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,570.80180	2,234.994	18.47	0.9195	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			42.20180	66.294	18.47	0.0805	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			560.71600	435.047	21.40	0.3462	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,152.11600	1,386.347	21.40	0.6538	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			680.68640	542.087	21.23	0.3805	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,166.48640	1,389.987	21.23	0.6195	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			324.42780	251.865	23.56	0.1983	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,400.22780	2,689.765	23.56	0.8017	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			533.83420	423.758	22.10	0.3090	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,546.53420	1,798.658	22.10	0.6910	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			461.11030	363.941	22.59	0.2715	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,793.81030	2,058.841	22.59	0.7285	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,324.73890	3,963.503	19.74	0.9886	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.43890	8.403	19.74	0.0114	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,664.71230	2,331.846	17.82	0.9144	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			47.41230	76.746	17.82	0.0856	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,476.69770	3,116.236	16.35	0.9764	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			13.49770	16.436	16.35	0.0236	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,208.25110	996.177	19.64	0.5790	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			565.05110	716.377	19.64	0.4210	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			755.58110	610.586	21.16	0.3981	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,190.18110	1,408.786	21.16	0.6019	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,420.21250	4,056.919	19.30	0.9856	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.01250	11.719	19.30	0.0144	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,764.48800	2,436.605	17.59	0.9075	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			54.28800	91.405	17.59	0.0925	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			509.84810	410.389	22.78	0.2771	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,999.64810	2,265.189	22.78	0.7229	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			464.21970	372.124	23.07	0.2549	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,184.01970	2,456.924	23.07	0.7451	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	17.74	Call			535.94030	434.921	22.75	0.2837	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,030.34030	2,295.120	22.75	0.7163	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			523.76320	424.318	22.83	0.2779	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,078.16320	2,344.518	22.83	0.7221	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,806.10290	2,476.660	17.54	0.9053	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			60.50290	96.860	17.54	0.0947	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,629.15870	2,308.515	17.79	0.8818	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			83.55870	128.715	17.79	0.1182	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,691.30440	1,940.955	22.15	0.6677	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,567.85800	2,251.265	17.91	0.8711	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			95.75800	145.165	17.91	0.1289	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			643.40440	527.055	22.15	0.3323	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,817.54900	2,488.408	17.57	0.9042	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			62.24900	99.208	17.57	0.0958	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			533.95210	433.779	22.83	0.2809	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,078.65210	2,344.580	22.83	0.7191	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,696.62890	1,436.221	18.96	0.6925	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			378.42890	484.421	18.96	0.3075	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			385.99030	312.437	23.94	0.2091	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,827.79030	3,120.637	23.94	0.7909	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,012.39870	2,675.142	17.33	0.9225	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			47.79870	77.042	17.33	0.0775	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,030.74650	2,692.759	17.31	0.9244	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			46.14650	74.659	17.31	0.0756	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,021.56770	2,683.945	17.32	0.9235	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			46.96770	75.844	17.32	0.0765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,026.36030	2,689.193	17.31	0.9219	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			48.86030	78.493	17.31	0.0781	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,038.25560	1,756.285	18.69	0.7657	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			250.75560	335.585	18.69	0.2343	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			983.59950	817.291	20.75	0.4634	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,056.09950	1,256.591	20.75	0.5366	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			807.32600	667.413	21.45	0.3947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,379.82600	1,606.713	21.45	0.6053	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			631.51860	520.621	22.39	0.3206	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,844.01860	2,099.921	22.39	0.6794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			586.18990	480.994	22.64	0.3000	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,998.68990	2,260.294	22.64	0.7000	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,044.68360	2,706.778	17.28	0.9238	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			47.18360	76.078	17.28	0.0762	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,035.51640	2,697.979	17.29	0.9228	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			48.01640	77.279	17.29	0.0772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			298.25500	252.257	25.28	0.1675	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,560.75500	3,881.557	25.28	0.8325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,090.68120	2,750.983	17.22	0.9285	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			43.18120	70.283	17.22	0.0715	0.00	0	405

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		476.62020	390.566	23.51	0.2454	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,570.22020	2,851.566	23.51	0.7546	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,530.25750	4,165.155	19.03	0.9821	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		13.85750	16.155	19.03	0.0179	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,888.05380	2,559.138	17.59	0.8999	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		71.65380	110.138	17.59	0.1001	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		505.36280	414.215	23.31	0.2583	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,438.96280	2,715.215	23.31	0.7417	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,926.32140	3,216.484	23.94	0.7627	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,622.29630	4,256.003	18.68	0.9802	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		15.69630	19.003	18.68	0.0198	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,989.28440	2,660.837	17.54	0.8956	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		82.68440	123.837	17.54	0.1044	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		495.70180	414.053	23.84	0.2429	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,859.10180	3,147.053	23.84	0.7571	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		482.92140	403.484	23.94	0.2373	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,375.31460	3,675.038	24.45	0.7718	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,730.91600	4,362.960	18.24	0.9787	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		17.21600	21.660	18.24	0.0213	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,104.83490	2,778.042	17.41	0.8926	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		91.13490	136.742	17.41	0.1074	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		489.01460	416.338	24.45	0.2282	0.00	0	400
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,946.76970	3,584.437	16.98	0.9531	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		39.46970	51.237	16.98	0.0469	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		3,966.06300	3,603.512	17.00	0.9539	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		38.76300	50.312	17.00	0.0461	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,956.41490	3,593.973	16.99	0.9535	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		39.11490	50.773	16.99	0.0465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,351.78170	3,016.271	16.88	0.9130	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		67.68170	106.871	16.88	0.0870	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,342.89790	3,007.838	16.90	0.9120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		68.79790	108.438	16.90	0.0880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,307.49320	2,974.256	16.97	0.9081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		66.58040	105.321	16.86	0.0860	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,405.54060	10,766.925	26.91	0.9740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,802.38540	4,430.653	17.74	0.9793	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		18.28540	21.253	17.74	0.0207	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,423.31990	3,084.306	16.74	0.9206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		59.21990	94.906	16.74	0.0794	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,360.68040	3,024.721	16.86	0.9140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		5,043.25890	5,342.823	26.91	0.8355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call		379.57410	305.636	26.91	0.1617	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put		5,095.47410	5,396.236	26.91	0.8383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		209.85160	164.121	26.91	0.0965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,635.75160	6,964.721	26.91	0.9035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		49.64060	36.325	26.91	0.0260	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,633.92340	4,955.252	26.91	0.8135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call		411.32930	352.075	26.91	0.1813	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put		4,727.22930	5,042.675	26.91	0.8187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		404.87380	339.895	26.91	0.1762	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put		4,820.77380	5,130.495	26.91	0.8238	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		387.35890	312.223	26.91	0.1645	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		4,043.12020	4,367.130	26.02	0.7876	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		455.43780	406.705	26.27	0.2070	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,171.33780	4,497.305	26.27	0.7930	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		450.57650	402.648	26.38	0.2047	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		4,226.47650	4,553.248	26.38	0.7953	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		418.02340	364.652	26.91	0.1865	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,725.41920	4,044.097	25.38	0.7730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		486.08460	432.280	25.63	0.2210	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,851.98460	4,172.880	25.63	0.7790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		474.22920	422.383	25.87	0.2156	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,970.12920	4,292.983	25.87	0.7844	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		467.22020	416.530	26.02	0.2124	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,235.25120	3,535.546	24.36	0.7456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		510.59110	452.744	25.18	0.2320	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,626.49110	3,943.344	25.18	0.7680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		505.50260	448.494	25.27	0.2297	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,671.40260	3,989.094	25.27	0.7703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		499.51920	443.497	25.38	0.2270	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		3,007.97980	3,297.952	23.94	0.7296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		608.77270	524.530	23.97	0.2691	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		3,024.67270	3,315.130	23.97	0.7309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		584.69840	505.373	24.18	0.2599	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,150.59840	3,445.973	24.18	0.7401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		569.35120	494.946	24.36	0.2544	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,542.95840	2,817.598	23.22	0.6892	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		708.96700	610.080	23.27	0.3078	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,574.86700	2,850.680	23.27	0.6922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		627.26310	540.290	23.83	0.2763	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,933.16310	3,220.890	23.83	0.7237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		612.07980	527.352	23.94	0.2704	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,305.47480	1,515.010	21.04	0.5222	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		1,173.50430	1,011.789	21.13	0.4696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,349.40430	1,562.389	21.13	0.5304	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		932.36460	803.071	22.09	0.3893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		1,858.26460	2,103.670	22.09	0.6107	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		717.05840	616.998	23.22	0.3108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,129.18640	1,326.477	20.70	0.4869	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		1,284.93010	1,110.431	20.78	0.5044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,170.83010	1,371.031	20.78	0.4956	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,261.15460	1,089.106	20.85	0.4970	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,207.05460	1,409.706	20.85	0.5030	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		1,199.57480	1,034.410	21.04	0.4778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		801.36550	969.975	19.96	0.4085	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,488.74190	1,292.880	20.21	0.5646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		904.64190	1,083.480	20.21	0.4354	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,398.09800	1,212.101	20.46	0.5385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,013.99800	1,202.701	20.46	0.4615	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,313.28640	1,135.877	20.70	0.5131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		540.75610	666.447	19.21	0.3249	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,801.72530	1,570.618	19.46	0.6469	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		617.62530	761.218	19.46	0.3531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,742.47110	1,520.444	19.58	0.6329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		658.37110	811.044	19.58	0.3671	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,585.46550	1,379.375	19.96	0.5915	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		440.12920	547.849	18.98	0.2849	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2,067.34930	1,803.756	19.02	0.7056	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		463.24930	574.356	19.02	0.2944	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		2,054.09270	1,791.465	19.03	0.7029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		469.99270	582.065	19.03	0.2971	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,924.85610	1,675.847	19.21	0.6751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		73.39320	114.856	16.97	0.0919	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		3,176.68310	2,850.632	17.23	0.8925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		92.58310	141.232	17.23	0.1075	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		2,308.17100	2,028.783	18.83	0.7523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		354.07100	449.383	18.83	0.2477	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		2,114.22920	1,847.249	18.98	0.7151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,473.55780	1,299.935	21.06	0.5119	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,379.15780	1,584.335	21.06	0.4881	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,380.37840	1,215.577	21.34	0.4861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,535.97840	1,749.977	21.34	0.5139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		537.59170	489.688	27.16	0.2124	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		5,113.19170	5,444.088	27.16	0.7876	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		2,155.10640	1,910.432	19.42	0.6749	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		650.70640	784.832	19.42	0.3251	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		2,149.16740	1,904.954	19.42	0.6737	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		654.76740	789.354	19.42	0.3263	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		2,143.24860	1,899.485	19.43	0.6725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		658.84860	793.884	19.43	0.3275	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		813.44260	950.368	19.85	0.3311	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		2,367.84600	2,134.775	19.86	0.6679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		817.84600	955.175	19.86	0.3321	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		2,362.25530	2,129.593	19.87	0.6668	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		822.25530	959.993	19.87	0.3332	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		2,373.44260	2,139.968	19.85	0.6689	0.00	0	0
Total \$ / R Option											51,798,180.00	100,000	2,190,035

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											1,700,208,405.30	207,081	3,462,592
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			15.35630		15.70910			0.0000	614,252.00	40	1,152
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			15.62390		15.98270			0.0000	0.00	0	227
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			15.92070		16.28750			0.0000	0.00	0	127
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			16.20940		16.58410			0.0000	0.00	0	20
Total \$ / R MAXI Future											614,252.00	40	1,526
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		331,927.72040		296,661.923	26.95	0.9990	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		17.72040		31.923	26.95	0.0010	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		330,928.09600		295,662.602	26.91	0.9989	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		18.09600		32.602	26.91	0.0011	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		329,928.47970		294,663.296	26.86	0.9989	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		18.47970		33.297	26.86	0.0011	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		257,702.59470		223,669.069	18.72	0.9305	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		3,432.59470		5,279.069	18.72	0.0695	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		256,758.38760		222,750.528	18.72	0.9296	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		3,488.38760		5,360.528	18.72	0.0704	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		255,815.02620		221,832.894	18.71	0.9287	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		3,545.02620		5,442.894	18.71	0.0713	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		168,179.47050		142,422.285	18.99	0.6836	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		40,429.47050		51,352.285	18.99	0.3164	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		169,502.18510		143,634.695	18.98	0.6869	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		39,752.18510		50,564.695	18.98	0.3131	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		168,839.92900		143,027.352	18.99	0.6853	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		40,089.92900		50,957.352	18.99	0.3147	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		205,903.31630		180,066.430	19.08	0.7039	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		46,493.31630		58,126.430	19.08	0.2961	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		205,250.47360		179,463.591	19.09	0.7025	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		46,840.47360		58,523.591	19.09	0.2975	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		204,599.68960		178,861.822	19.10	0.7011	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		47,189.68960		58,921.822	19.10	0.2989	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											614,252.00	40	1,526
£ / R	On	26/02/2016			21.98440		22.32460			0.0000	65,953.20	3	163
£ / R	On	29/02/2016			21.99720		22.33730			0.0000	483,938.40	22	56
£ / R	On	07/03/2016			22.02610		22.36710			0.0000	660,783.00	30	115
£ / R	On	14/03/2016			22.05510		22.39690			0.0000	7,344,348.30	333	39,640
£ / R	On	15/04/2016			22.19220		22.53610			0.0000	0.00	0	121
£ / R	On	13/06/2016			22.44810		22.79620			0.0000	112,240.50	5	4,301
£ / R	On	08/09/2016			22.83900		23.19380			0.0000	0.00	0	0
£ / R	On	19/09/2016			22.89060		23.24610			0.0000	0.00	0	900
£ / R	On	19/12/2016			23.32350		23.68730			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												8,667,263.40	393	45,296
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			443.61600	247.080	22.81	0.4503	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			209.01600	352.680	22.81	0.5497	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			520.88850	320.791	22.10	0.4922	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			213.58850	353.591	22.10	0.5078	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			571.06180	399.609	22.76	0.4765	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			323.96180	493.509	22.76	0.5235	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,211.78560	2,873.249	25.03	0.9845	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			4.88560	8.149	25.03	0.0155	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,201.84980	2,863.350	25.00	0.9843	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			4.94980	8.250	25.00	0.0157	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,191.91510	2,853.453	24.96	0.9841	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			5.01510	8.353	24.96	0.0159	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			699.16660	527.843	22.82	0.5135	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			352.26660	522.743	22.82	0.4865	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			260.79090	190.263	24.62	0.2358	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,013.89090	1,285.163	24.62	0.7642	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			115.48970	81.894	25.67	0.1164	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,668.58970	1,976.795	25.67	0.8836	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			28.60490	21.489	28.23	0.0343	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			2,931.70490	3,266.389	28.23	0.9657	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			1,697.36070	1,395.279	21.90	0.8628	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			50.46070	90.179	21.90	0.1372	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			280.60790	231.944	24.68	0.2007	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,944.50790	2,239.744	24.68	0.7993	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			247.72440	229.490	25.99	0.1448	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,951.52440	4,281.390	25.99	0.8552	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,511.44920	2,263.838	20.79	0.7976	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			215.24920	315.738	20.79	0.2024	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,503.42510	2,256.365	20.80	0.7964	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			217.22510	318.265	20.80	0.2036	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			599.11890	545.418	24.02	0.3023	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,102.91890	2,397.318	24.02	0.6977	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,519.90610	2,271.325	20.79	0.7988	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			213.70610	313.225	20.79	0.2012	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,876.00760	1,725.192	21.22	0.5943	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			952.20760	1,156.192	21.22	0.4057	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			695.71500	648.034	24.34	0.2771	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,351.91500	3,659.034	24.34	0.7229	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,527.22180	2,316.613	20.50	0.7135	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			533.42180	677.613	20.50	0.2865	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,886.39600	1,734.680	21.21	0.5965	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			942.59600	1,145.681	21.21	0.4035	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,881.19210	1,729.930	21.21	0.5954	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			947.39210	1,150.930	21.21	0.4046	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,583.84320	1,459.046	21.68	0.5206	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,347.74320	1,578.446	21.68	0.4794	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,592.47070	1,466.984	21.66	0.5226	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,336.37070	1,566.384	21.66	0.4774	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,588.14770	1,463.010	21.67	0.5216	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,342.04770	1,572.410	21.67	0.4784	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			887.98920	823.492	23.75	0.2893	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,140.68920	4,439.992	23.75	0.7107	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,224.18420	2,053.166	20.19	0.6000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,176.88420	1,369.666	20.19	0.4000	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,219.27290	2,048.647	20.20	0.5991	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,181.97290	1,375.147	20.20	0.4009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,049.88750	1,892.658	20.52	0.5659	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,372.58750	1,579.158	20.52	0.4341	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,406.33350	5,067.082	19.35	0.9231	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			129.03350	153.582	19.35	0.0769	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,229.09820	2,057.697	20.18	0.6010	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,171.79820	1,364.197	20.18	0.3990	0.00	0	0
Total £ / R Option												0.00	0	81,277
Total £ / R												8,667,263.40	393	126,573
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13506		0.13756			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13783		0.14038			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14097		0.14357			0.0000	0.00	0	1,056
Total ¥ / R Future												0.00	0	12,201
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,758.51060	1,510.300	20.99	0.9854	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			2.41060	3.900	20.99	0.0146	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,756.10050	3,506.401	25.96	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00050	0.001	25.96	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,756.26970	2,506.693	25.96	0.9989	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.16970	0.293	25.96	0.0011	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			26.46760	40.529	16.97	0.0674	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,205.17500	1,007.871	17.49	0.7397	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			167.57500	224.971	17.49	0.2603	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,045.04630	2,791.395	19.03	0.9844	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			7.44630	8.495	19.03	0.0156	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,064.06760	1,823.429	16.97	0.9326	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,372.06390	3,114.870	17.01	0.9756	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.56390	17.670	17.01	0.0244	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,432.25270	2,195.301	17.55	0.8973	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			74.75270	98.101	17.55	0.1027	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,609.64490	1,410.514	17.79	0.7463	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			252.14490	313.314	17.79	0.2537	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,201
€ / R	On	19/02/2016	Foreign Exchange Future			16.99030		17.39950			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			16.98680		17.41430			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			16.99090		17.41830			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.99770		17.42430			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.05450		17.48280			0.0000	13,967,635.50	819	75,688
€ / R	On	22/03/2016	Foreign Exchange Future			17.01500		17.44210			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.02240		17.45000			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.05010		17.47910			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.06880		17.49840			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.08310		17.51320			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.10000		17.53030			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.12030		17.55140			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.40210		17.83970			0.0000	13,469,225.40	774	41,971
€ / R	On	19/09/2016	Foreign Exchange Future			17.79420		18.24210			0.0000	0.00	0	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			18.18120		18.63930			0.0000	0.00	0	4,500
Total € / R Future												27,436,860.90	1,593	132,089
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,999.54310	1,590.334	54.51	0.9997	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.04310	0.034	54.51	0.0003	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,339.89440	930.635	39.50	0.9969	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			0.39440	0.335	39.50	0.0031	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			9.19830	3.494	27.25	0.0166	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			904.89830	1,326.694	27.25	0.9834	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,879.92800	1,453.638	26.81	0.9884	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			1.62800	2.738	26.81	0.0116	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,861.63890	1,443.577	23.39	0.9568	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			7.33890	15.877	23.39	0.0432	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.96690	1.358	29.69	0.0033	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			34.09650	79.944	21.26	0.1569	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,432.96270	4,004.791	32.55	0.9993	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.16270	0.291	32.55	0.0007	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,283.03000	3,854.904	32.10	0.9990	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.23000	0.404	32.10	0.0010	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,633.76690	3,205.858	29.69	0.9967	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			19.75130	51.709	21.33	0.1099	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			753.17640	465.324	21.62	0.5750	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			170.37640	310.824	21.62	0.4250	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			3.64000	3.363	37.62	0.0064	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,420.84000	4,848.863	37.62	0.9936	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,366.89650	984.444	21.26	0.8431	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			3.91100	6.134	23.67	0.0159	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,232.38080	863.821	21.29	0.7995	0.00	0	36,640

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	16.30	Put		49.58080	109.321	21.29	0.2005	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		855.01730	545.465	21.54	0.6320	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		132.21730	250.965	21.54	0.3680	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		1,552.55130	1,156.209	21.33	0.8901	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		1.37080	1.714	28.72	0.0042	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,514.92880	1,121.089	21.32	0.8816	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		22.12880	56.589	21.32	0.1184	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,505.55850	1,112.365	21.31	0.8794	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		22.75850	57.865	21.31	0.1206	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		2,526.71100	2,100.634	23.67	0.9841	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		1.30000	1.628	28.93	0.0040	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,437.15960	2,011.497	23.18	0.9817	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		4.35960	6.997	23.18	0.0183	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,119.30170	1,696.146	21.55	0.9694	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		6.50170	11.646	21.55	0.0306	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,454.17080	3,026.214	28.72	0.9958	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		1.34180	1.670	28.83	0.0041	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,885.36960	2,458.182	25.62	0.9906	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		2.56960	3.682	25.62	0.0094	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,586.44100	2,160.124	24.00	0.9854	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		3.64100	5.624	24.00	0.0146	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,494.10000	3,066.128	28.93	0.9960	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,484.12750	3,056.149	28.88	0.9960	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		1.32750	1.649	28.88	0.0040	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,474.14180	3,046.170	28.83	0.9959	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		158.71990	82.171	23.52	0.1386	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		1,136.61990	1,487.171	23.52	0.8614	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		170.21730	90.266	23.43	0.1465	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		1,140.21730	1,487.866	23.43	0.8535	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,270.86340	1,603.042	22.49	0.8089	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		249.96340	153.142	22.49	0.1911	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		281.58430	181.465	22.38	0.2049	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,353.18430	1,682.665	22.38	0.7951	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		297.84180	195.243	22.40	0.2132	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,354.64180	1,682.144	22.40	0.7868	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		367.64010	262.820	22.38	0.2394	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,517.34010	1,842.820	22.38	0.7606	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		381.38910	273.818	22.37	0.2451	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,509.98910	1,833.518	22.37	0.7549	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,658.99880	2,256.838	19.75	0.8927	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		69.29880	104.738	19.75	0.1073	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,649.87920	2,248.048	19.75	0.8917	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,668.12590	2,265.640	19.76	0.8938	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		68.42590	103.540	19.76	0.1062	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		70.17920	105.948	19.75	0.1083	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,656.63580	3,229.038	20.27	0.9669	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			16.93580	26.938	20.27	0.0331	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,037.89930	1,670.221	19.61	0.7989	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			158.19930	228.121	19.61	0.2011	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			96.71720	131.571	18.91	0.1011	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,379.85350	2,967.126	18.92	0.8980	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			97.75350	132.926	18.92	0.1020	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,397.78950	2,984.427	18.91	0.8997	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			95.68950	130.227	18.91	0.1003	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,388.81720	2,975.771	18.91	0.8989	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			598.79920	734.830	19.38	0.3188	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			582.83070	494.831	24.27	0.2333	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,843.53070	4,213.631	24.27	0.7667	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,241.66550	1,920.141	19.38	0.6800	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			602.36550	738.941	19.38	0.3200	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,662.29530	2,297.501	19.12	0.7509	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			768.82260	645.830	23.03	0.2967	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,929.52260	3,264.630	23.03	0.7033	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,248.09920	1,926.030	19.38	0.6812	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			422.99530	516.301	19.12	0.2491	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,306.57420	1,979.653	19.34	0.6921	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			567.27420	698.453	19.34	0.3079	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,235.25050	1,914.260	19.38	0.6788	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			605.95050	743.060	19.38	0.3212	0.00	0	0
Total € / R Option												0.00	0	333,470
Total € / R												27,436,860.90	1,593	465,559
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.97850		11.17830			0.0000	109,785.00	10	13,313
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.12190		11.32280			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.28670		11.49050			0.0000	0.00	0	600
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.45040		11.65630			0.0000	0.00	0	152
Total AU\$ / R Future												109,785.00	10	17,132
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,423.91130	1,622.754	20.97	0.9935	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			42.16280	85.942	14.04	0.3211	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			86.19410	38.922	14.92	0.1723	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			307.89410	460.422	14.92	0.8277	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			83.47560	37.481	14.95	0.1670	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			315.17560	468.981	14.95	0.8330	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			2.21130	1.254	20.97	0.0065	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.27790	0.585	20.35	0.0032	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,379.26250	1,180.584	19.13	0.9891	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.96250	2.084	19.13	0.0109	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			786.67290	591.679	14.29	0.9287	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			8.37290	13.179	14.29	0.0713	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			420.46280	264.442	14.04	0.6789	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,688.55480	1,489.035	20.44	0.9970	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.25480	0.535	20.44	0.0030	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,678.56610	1,479.059	20.40	0.9969	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.26610	0.559	20.40	0.0031	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,668.57790	1,469.085	20.35	0.9968	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			68.00540	87.960	17.30	0.1498	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,308.50830	1,126.743	17.32	0.8546	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			65.70830	84.843	17.32	0.1454	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,299.64780	1,118.291	17.31	0.8524	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			66.84780	86.391	17.31	0.1476	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,290.80540	1,109.860	17.30	0.8502	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,419.31750	1,244.237	16.62	0.8028	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			138.81750	167.537	16.62	0.1972	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,435.84660	1,259.996	16.64	0.8068	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			135.34660	163.296	16.64	0.1932	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,427.57440	1,252.105	16.63	0.8048	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			137.07440	165.405	16.63	0.1952	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			291.29790	343.427	16.43	0.2928	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,270.46350	1,117.079	16.42	0.7051	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			294.16350	346.679	16.42	0.2949	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,284.75590	1,130.597	16.43	0.7093	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			288.45590	340.197	16.43	0.2907	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,277.59790	1,123.827	16.43	0.7072	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												109,785.00	10	18,332
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.21870		11.38650			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.41610		11.58650			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			20.62670	32.604	13.97	0.1508	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			615.78610	458.181	13.96	0.8609	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			19.28610	29.481	13.96	0.1391	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			606.44500	449.712	13.97	0.8552	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			19.94500	31.012	13.97	0.1448	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			597.12670	441.304	13.97	0.8492	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			868.09310	730.816	15.96	0.7223	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			151.59310	184.716	15.96	0.2777	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			860.63950	724.088	15.97	0.7188	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			154.13950	187.988	15.97	0.2812	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			853.21920	717.397	15.98	0.7153	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			156.71920	191.297	15.98	0.2847	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.44880		15.83720			0.0000	3,862,200.00	250	6,782
CHF / R	On	13/06/2016	Foreign Exchange Future			15.79200		16.18940			0.0000	0.00	0	0
Total CHF / R Future												3,862,200.00	250	6,782
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			920.40030	613.442	21.61	0.7087	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			83.20030	164.642	21.61	0.2913	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			912.30850	606.699	21.62	0.7046	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			85.10850	167.899	21.62	0.2954	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			928.77680	620.228	21.60	0.7128	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			81.57680	161.428	21.60	0.2872	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,941.97590	1,598.893	20.06	0.8102	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			142.57590	196.893	20.06	0.1898	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,933.37440	1,591.210	20.06	0.8085	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			143.97440	199.210	20.06	0.1915	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,924.78660	1,583.545	20.07	0.8068	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			145.38660	201.545	20.07	0.1932	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												3,862,200.00	250	6,782
CNH / R	On	14/03/2016	Foreign Exchange Future			2.34560		2.39770			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.35620		2.41030			0.0000	0.00	0	22,550
Total CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,008.27430	1,529.098	20.84	0.8854	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			31.27430	73.098	20.84	0.1146	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,913.91560	1,440.160	20.65	0.8705	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			36.91560	84.160	20.65	0.1295	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,103.41410	1,619.350	21.02	0.8989	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			26.41410	63.350	21.02	0.1011	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,405.09050	1,982.343	21.45	0.7225	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			402.09050	520.343	21.45	0.2775	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,329.22260	1,912.078	21.39	0.7103	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			426.22260	550.078	21.39	0.2897	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,254.44590	1,843.049	21.32	0.6978	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			451.44590	581.049	21.32	0.3022	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	22,550
DKK / R	On	14/03/2016	Foreign Exchange Future			2.28700		2.34420			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.33400		2.39230			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,000.28000	1,484.424	23.63	0.8485	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			58.28000	114.424	23.63	0.1515	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,908.83970	1,399.399	23.45	0.8319	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			66.83970	129.399	23.45	0.1681	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,092.69160	1,570.965	23.80	0.8638	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			50.69160	100.965	23.80	0.1362	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,157.28300	2,653.089	22.36	0.8163	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			234.28300	313.089	22.36	0.1837	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,326.62640	2,809.808	22.31	0.8362	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			203.62640	269.808	22.31	0.1638	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,241.53620	2,730.875	22.33	0.8264	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			218.53620	290.875	22.33	0.1736	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.97410		2.01690			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.00870		2.05180			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.04580		2.08890			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.08010		2.12390			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			113.80230	52.700	21.13	0.1036	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,144.80230	1,511.700	21.13	0.8964	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			99.40000	45.199	21.28	0.0906	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,230.40000	1,604.199	21.28	0.9094	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			86.69720	38.716	21.42	0.0791	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,317.69720	1,697.716	21.42	0.9209	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			644.88410	490.130	20.35	0.3399	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,326.88410	1,603.130	20.35	0.6601	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			613.13070	465.988	20.47	0.3263	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,395.13070	1,678.988	20.47	0.6737	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			582.81100	443.051	20.60	0.3131	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,464.81100	1,756.051	20.60	0.6869	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,138.82450	946.359	20.19	0.4392	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,449.82450	1,688.359	20.19	0.5608	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,101.22430	913.423	20.26	0.4277	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,512.22430	1,755.423	20.26	0.5723	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,064.79340	881.574	20.34	0.4163	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,575.79340	1,823.574	20.34	0.5837	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,568.99720	1,356.030	20.23	0.4959	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,529.99720	1,755.030	20.23	0.5041	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,527.04560	1,319.345	20.30	0.4861	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,588.04560	1,818.345	20.30	0.5139	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,486.12330	1,283.628	20.37	0.4763	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,647.12330	1,882.628	20.37	0.5237	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			0.15030		0.15380			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14940		0.15270			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14870		0.15200			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		0.07670			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06150		0.06380			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05790		0.05980			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			10.14860		10.32760			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.26940		10.44920			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.41130		10.59530			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,189.18360	1,011.647	18.99	0.9834	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1,583.360	3.047	18.99	0.0166	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,179.25740	1,001.787	18.95	0.9827	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1,657.40	3.187	18.95	0.0173	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,169.33440	991.881	18.86	0.9822	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1,734.40	3.281	18.86	0.0178	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,460.21120	1,285.733	15.72	0.9358	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			21.01120	26.333	15.72	0.0642	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,479.48450	1,304.763	15.79	0.9381	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			20.28450	25.363	15.79	0.0619	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,469.84500	1,295.243	15.76	0.9370	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			20.64500	25.843	15.76	0.0630	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,255.73490	1,102.004	16.00	0.8005	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			120.43490	150.704	16.00	0.1995	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,247.56820	1,094.150	15.99	0.7982	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			122.26820	152.850	15.99	0.2018	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,239.42300	1,086.318	15.98	0.7959	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			124.12300	155.018	15.98	0.2041	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Future			1.37620		1.39650			0.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Future			1.39120		1.41160			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.40600		1.42700			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.41970		1.44110			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.40	Put			35.00000	238.000		1.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.41	Put			135.00000	338.000		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			235.00000	438.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.32	Call			916.00000	712.000		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			816.00000	612.000		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			716.00000	512.000		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			70.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Put			0.00000	140.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Call			270.00000	60.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.41	Call			170.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.41	Put			0.00000	40.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Call			311.00000	97.000		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			211.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Put			0.00000	3.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			411.00000	197.000		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			1.11060		1.11290			0.0000	0.00	0	2
QUANTO € On 13/06/2016 Foreign Exchange Future			1.11380		1.11620			0.0000	0.00	0	0
QUANTO € On 19/09/2016 Foreign Exchange Future			1.11770		1.12000			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	2
Total QUANTO € / \$									0.00	0	2
RAIN On 13/06/2016 Foreign Exchange Future			27,198.42000		27,816.67000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.94190		11.13170			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.10730		11.29820			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			1,155.70840	970.115	19.80	0.9642	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			4.00840	8.215	19.80	0.0358	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,145.85790	960.355	19.73	0.9632	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			4.15790	8.455	19.73	0.0368	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,136.01270	950.602	19.65	0.9621	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			4.31270	8.702	19.65	0.0379	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,194.03610	1,030.866	17.69	0.8197	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			85.83610	113.566	17.69	0.1803	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,185.63120	1,022.867	17.68	0.8172	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			87.43120	115.567	17.68	0.1828	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,177.24780	1,014.897	17.68	0.8146	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			89.04780	117.597	17.68	0.1854	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.16020		5.27070			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.11670		5.22290			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			780.93120	670.728	21.22	0.9943	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.23120	0.528	21.22	0.0057	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			770.95040	660.774	21.12	0.9939	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.25040	0.574	21.12	0.0061	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			760.97120	650.824	21.02	0.9933	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.27120	0.624	21.02	0.0067	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			512.75580	421.931	17.44	0.7836	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			49.85580	65.231	17.44	0.2164	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			504.46200	414.079	17.40	0.7777	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			51.56200	67.379	17.40	0.2223	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			496.21500	406.285	17.35	0.7718	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			53.31500	69.585	17.35	0.2282	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			1.32090		1.35220			0.0000	0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.24330		1.26850			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									1,689,100,586.60	109,367	1,514,783
Total Options									51,798,180.00	100,000	2,605,982
Grand Total:									1,740,898,766.60	209,367	4,120,765