



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/02/2016 Foreign Exchange Future			15.88020		15.94070			0.0000	6,447,361.20	406	0
\$ / R On 01/03/2016 Foreign Exchange Future			15.88330		15.94070			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.88330		15.94070			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.88330		15.94370			0.0000	1,683,629.80	106	163
\$ / R On 04/03/2016 Foreign Exchange Future			15.88630		15.94660			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.89520		15.95550			0.0000	0.00	0	301
\$ / R On 08/03/2016 Foreign Exchange Future			15.89820		15.95850			0.0000	0.00	0	0
\$ / R On 09/03/2016 Foreign Exchange Future			15.90120		15.96160			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.90660		15.96780			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.91460		15.97710			0.0000	1,099,062,276.00	69,060	771,797
\$ / R On 15/03/2016 Foreign Exchange Future			15.91730		15.98020			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.91990		15.98330			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.93870		16.00510			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.95480		16.02370			0.0000	797,740.00	50	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.96010		16.02990			0.0000	1,596,010.00	100	423
\$ / R On 04/04/2016 Foreign Exchange Future			15.97080		16.04260			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.97440		16.04570			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.97790		16.04890			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.98140		16.05210			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.99560		16.06480			0.0000	0.00	0	100
\$ / R On 15/04/2016 Foreign Exchange Future			16.00970		16.07740			0.0000	0.00	0	2,267

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Future			16.02030		16.08700			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.02740		16.09330			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.04500		16.10920			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.04860		16.11230			0.0000	0.00	0	180
\$ / R	On	29/04/2016	Foreign Exchange Future			16.05920		16.12180			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			16.07650		16.13770			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.09610		16.15660			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.10580		16.16610			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			16.11560		16.17550			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			16.11890		16.17870			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			16.12540		16.18500			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			16.13840		16.19760			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			16.15140		16.21020			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.16450		16.22280			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			16.18420		16.24240			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.19080		16.24900			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.19410		16.25230			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.20730		16.26540			0.0000	270,046,032.60	16,662	215,335
\$ / R	On	24/06/2016	Foreign Exchange Future			16.24350		16.30160			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.25670		16.31480			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.34910		16.40690			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.35240		16.41020			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.40190		16.45950			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.41510		16.47270			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.45140		16.50890			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.48820		16.54550			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.49510		16.55230			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.49850		16.55570			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.51230		16.56920			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.51920		16.57600			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.53290		16.58950			0.0000	64,924,698.30	3,927	152,089
\$ / R	On	28/09/2016	Foreign Exchange Future			16.56390		16.62000			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.66010		16.71480			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.77350		16.82660			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.82940		16.88240			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.84700		16.90000			0.0000	18,531,700.00	1,100	34,053
\$ / R	On	13/03/2017	Foreign Exchange Future			17.12650		17.17880			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.33410		17.38840			0.0000	0.00	0	0
Total \$ / R Future												1,463,089,447.90	91,411	1,181,147
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,020.70130	1,960.200	25.70	1.0000	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			0.00130	0.000	25.70	0.0000	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,341.08060	1,280.200	25.70	1.0000	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			0.38060	0.000	25.70	0.0000	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			35.75340	0.000	25.70	0.0000	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			255.05340	279.800	25.70	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	01/03/2016	Foreign Exchange Option	16.26	Call			31.12850	13.538	34.69	0.0999	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			350.42850	390.238	34.69	0.9001	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Call			751.37770	684.076	35.02	0.9920	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Put			10.67770	0.777	35.02	0.0080	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,331.97370	1,273.826	42.03	0.9965	0.00	0	20,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			1.27370	0.526	42.03	0.0035	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,322.03670	1,263.855	41.95	0.9964	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			1.33670	0.555	41.95	0.0036	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			477.59970	411.243	31.55	0.8549	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			36.89970	27.943	31.55	0.1451	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call			189.02350	132.314	25.67	0.5346	0.00	0	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put			108.32350	109.014	25.67	0.4654	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,341.91360	1,283.799	42.11	0.9967	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			1.21360	0.499	42.11	0.0033	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call			258.51530	200.527	26.06	0.6030	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put			104.81530	107.227	26.06	0.3970	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call			1,477.51130	1,417.080	34.23	0.9957	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put			0.91130	0.780	34.23	0.0043	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call			517.02160	462.932	28.23	0.8195	0.00	0	2,500
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put			40.42160	46.632	28.23	0.1805	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,309.33700	1,247.702	26.41	0.9877	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			3.83700	2.502	26.41	0.0123	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call			832.52600	770.931	21.28	0.9414	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put			14.02600	12.730	21.28	0.0586	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call			440.21750	390.519	21.70	0.7121	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put			88.61750	99.319	21.70	0.2879	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call			492.38180	439.751	21.53	0.7570	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put			70.78180	78.551	21.53	0.2430	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,437.83260	3,376.606	34.39	1.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.03260	0.006	34.39	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,927.10340	4,864.600	22.92	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00340	0.000	22.92	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00070	0.001	41.16	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,172.90070	7,235.401	41.16	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	41.16	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,022.90000	134,085.400	41.16	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			1.92920	2.585	28.95	0.0087	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,264.82920	2,327.985	28.95	0.9913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.26440	0.318	39.04	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,253.16440	4,315.718	39.04	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.01180	0.009	41.16	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,072.91180	6,135.409	41.16	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			19.20330	18.664	24.50	0.0581	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,222.10330	1,284.064	24.50	0.9419	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			10.47540	10.654	24.99	0.0351	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,443.37540	1,506.054	24.99	0.9649	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	17.65	Call			5.65850	6.559	25.95	0.0222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,678.55850	1,741.959	25.95	0.9778	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			43.70820	40.530	23.78	0.1145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			916.60820	975.930	23.78	0.8855	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			38.74090	36.132	23.89	0.1037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			961.64090	1,021.532	23.89	0.8963	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			30.30220	28.631	24.11	0.0847	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,053.20220	1,114.031	24.11	0.9153	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			95.62260	86.768	22.93	0.2171	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			618.52260	672.168	22.93	0.7829	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			85.90930	78.180	23.06	0.1993	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			658.80930	713.580	23.06	0.8007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			55.17930	50.830	23.57	0.1389	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			828.07930	886.230	23.57	0.8611	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			153.32810	137.969	22.32	0.3144	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			446.22810	493.369	22.32	0.6856	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			133.30130	120.156	22.50	0.2821	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			496.20130	545.556	22.50	0.7179	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			106.27000	96.190	22.80	0.2361	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			579.17000	631.591	22.80	0.7639	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			208.37490	187.224	21.90	0.3962	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			341.27490	382.624	21.90	0.6038	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			193.33590	173.722	22.00	0.3748	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			366.23590	409.122	22.00	0.6252	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			175.75640	157.983	22.13	0.3489	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			398.65640	443.383	22.13	0.6511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			304.59370	272.573	21.34	0.5171	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			227.49370	257.973	21.34	0.4829	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			259.17460	232.906	21.58	0.4639	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			272.07460	308.306	21.58	0.5361	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			254.42770	228.791	21.60	0.4581	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			277.32770	314.191	21.60	0.5419	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			391.12060	351.432	21.09	0.6073	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			164.02060	186.832	21.09	0.3927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			378.80840	340.120	21.13	0.5953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			171.70840	195.520	21.13	0.4047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			331.93700	297.331	21.26	0.5472	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			204.83700	232.731	21.26	0.4528	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			497.88550	450.685	20.83	0.7004	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			110.78550	126.085	20.83	0.2996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			490.79500	444.031	20.85	0.6948	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			113.69500	129.431	20.85	0.3052	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			422.92260	380.781	21.01	0.6370	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			145.82260	166.181	21.01	0.3630	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			526.77880	477.883	20.77	0.7225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			99.67880	113.284	20.77	0.2775	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	15.56	Call			519.47730	470.997	20.78	0.7170	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			102.37730	116.397	20.78	0.2830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			512.22720	464.168	20.80	0.7115	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			105.12720	119.568	20.80	0.2885	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			594.77910	542.404	20.62	0.7697	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			77.67910	87.804	20.62	0.2303	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			564.06050	513.171	20.68	0.7492	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			86.96050	98.571	20.68	0.2508	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			541.53900	491.828	20.73	0.7333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			94.43900	107.228	20.73	0.2667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			767.69430	709.235	20.27	0.8631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			40.59430	44.635	20.27	0.1369	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			750.46660	692.460	20.31	0.8553	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			43.36660	47.860	20.31	0.1447	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			602.57900	549.848	20.60	0.7747	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			75.47900	85.249	20.60	0.2253	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			876.37050	813.222	20.08	0.9041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			29.27050	28.622	20.08	0.0959	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			848.41530	786.721	20.13	0.8947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			31.31530	32.121	20.13	0.1053	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			811.37260	751.894	20.19	0.8813	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			34.27260	37.294	20.19	0.1187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			970.49720	906.372	20.55	0.9253	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			23.39720	21.772	20.55	0.0747	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			961.02510	896.858	20.47	0.9236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			23.92510	22.258	20.47	0.0764	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			885.72010	822.125	20.06	0.9071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			28.62010	27.525	20.06	0.0929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,008.50330	944.538	20.84	0.9315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			21.40330	19.938	20.84	0.0685	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			998.98450	934.980	20.77	0.9300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			21.88450	20.380	20.77	0.0700	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			989.47690	925.433	20.69	0.9284	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			22.37690	20.833	20.69	0.0716	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,239.73040	1,176.536	22.61	0.9589	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			12.63040	11.936	22.61	0.0411	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,191.18260	1,127.855	22.25	0.9543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			14.08260	13.255	22.25	0.0457	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,094.63690	1,030.999	21.51	0.9435	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			17.53690	16.399	21.51	0.0565	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,484.49370	1,421.784	24.46	0.9754	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			7.39370	7.184	24.46	0.0246	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,396.05040	1,333.199	23.80	0.9705	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			8.95040	8.599	23.80	0.0295	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,288.43440	1,225.361	22.98	0.9630	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			11.33440	10.761	22.98	0.0370	0.00	0	1,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,721.17370	1,658.963	26.10	0.9851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		4.07370	4.363	26.10	0.0149	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,671.77920	1,609.569	25.86	0.9831	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		4.67920	4.969	25.86	0.0169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,514.04040	1,451.371	24.68	0.9769	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		6.94040	6.771	24.68	0.0231	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,879.70130	1,817.390	26.76	0.9903	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		2.60130	2.790	26.76	0.0097	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,780.54610	1,718.292	26.35	0.9873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		3.44610	3.692	26.35	0.0127	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,770.64380	1,708.396	26.31	0.9869	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		3.54380	3.796	26.31	0.0131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		2,038.74900	1,976.373	27.42	0.9937	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		1.64900	1.773	27.42	0.0063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		2,028.79700	1,966.424	27.38	0.9935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		1.69700	1.824	27.38	0.0065	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,979.05800	1,916.703	27.17	0.9926	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		1.95800	2.103	27.17	0.0074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,347.76900	2,285.325	28.69	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		0.66900	0.725	28.69	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,228.05130	2,165.627	28.20	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		0.95130	1.027	28.20	0.0037	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		2,218.07950	2,155.657	28.16	0.9962	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		0.97950	1.057	28.16	0.0038	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,717.32130	2,654.843	30.21	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		0.22130	0.243	30.21	0.0009	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,477.55520	2,415.095	29.23	0.9982	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		0.45520	0.495	29.23	0.0018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,427.62810	2,365.174	29.02	0.9979	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		0.52810	0.574	29.02	0.0021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		3,027.18560	2,964.696	31.49	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.08560	0.096	31.49	0.0004	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,877.23590	2,814.750	30.87	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		0.13590	0.151	30.87	0.0006	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,777.28440	2,714.803	30.46	0.9992	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.18440	0.203	30.46	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,427.13840	3,364.613	31.59	0.9999	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.03840	0.013	31.59	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,237.14950	3,174.650	32.35	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.04950	0.050	32.35	0.0002	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,177.15370	3,114.660	32.10	0.9998	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.05370	0.060	32.10	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,917.12030	3,854.600	28.56	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.02030	0.000	28.56	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,867.12170	3,804.600	28.87	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.02170	0.000	28.87	0.0000	0.00	0	786

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,717.12630	3,654.601	29.80	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.02630	0.001	29.80	0.0000	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,977.11880	3,914.600	28.19	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.01880	0.000	28.19	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,937.11980	3,874.600	28.43	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.01980	0.000	28.43	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,927.12010	3,864.600	28.50	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.02010	0.000	28.50	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,147.11520	4,084.600	27.13	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.01520	0.000	27.13	0.0000	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,067.11680	4,004.600	27.63	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.01680	0.000	27.63	0.0000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,027.11770	3,964.600	27.88	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.01770	0.000	27.88	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,427.11060	4,364.600	25.40	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.01060	0.000	25.40	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,377.11130	4,314.600	25.71	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.01130	0.000	25.71	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,177.11460	4,114.600	26.95	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.01460	0.000	26.95	0.0000	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			377.15050	340.485	21.22	0.5824	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			186.95050	213.185	21.22	0.4176	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,365.62640	1,302.292	23.23	0.9609	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			12.32640	12.392	23.23	0.0391	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,643.68070	2,580.332	28.84	0.9985	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.38070	0.432	28.84	0.0015	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,336.96240	2,270.285	24.09	0.9949	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.86240	1.585	24.09	0.0051	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,073.37110	1,010.348	20.33	0.8952	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			38.27110	41.648	20.33	0.1048	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			860.85720	805.190	19.60	0.8010	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			87.15720	100.390	19.60	0.1990	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			390.07710	365.941	20.54	0.5093	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			326.37710	371.141	20.54	0.4907	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,223.77030	4,154.862	30.36	0.9998	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.07030	0.062	30.36	0.0002	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,525.72530	2,456.481	23.30	0.9950	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			2.02530	1.681	23.30	0.0050	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			147.43870	147.759	22.46	0.2461	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			847.53870	917.659	22.46	0.7539	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	32.74	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,147.40000	100,219.200	32.74	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			158.87160	160.955	22.31	0.2496	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			903.17160	976.555	22.31	0.7504	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			486.12720	459.218	20.30	0.5536	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			310.42720	354.818	20.30	0.4464	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	06/04/2016	Foreign Exchange Option	16.04	Call			406.13750	388.251	20.59	0.4895	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			397.23750	450.351	20.59	0.5105	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			333.41890	322.760	21.03	0.4232	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			511.31890	571.360	21.03	0.5768	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			465.74310	446.566	20.28	0.5194	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			380.94310	430.966	20.28	0.4806	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			540.94210	519.314	20.23	0.5558	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			353.54210	399.614	20.23	0.4442	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			160.25130	168.265	22.48	0.2286	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,163.25130	1,237.965	22.48	0.7714	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,130.93790	2,064.965	20.39	0.9693	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			13.93790	14.665	20.39	0.0307	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			849.08020	809.868	19.46	0.7161	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			182.08020	209.568	19.46	0.2839	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			252.13110	256.813	21.71	0.3179	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			868.83110	939.413	21.71	0.6821	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			249.28030	256.983	21.75	0.3071	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			950.08030	1,021.983	21.75	0.6929	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			286.00630	291.918	21.50	0.3377	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			863.70630	933.318	21.50	0.6623	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,621.75000	2,558.843	21.70	0.9803	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			9.45000	10.243	21.70	0.0197	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			736.28400	710.489	19.69	0.6383	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			283.98400	321.889	19.69	0.3617	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			417.71810	415.183	20.68	0.4436	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			595.41810	656.583	20.68	0.5564	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,312.79230	4,249.151	25.99	0.9988	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.49230	0.551	25.99	0.0012	0.00	0	250
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			458.96290	455.814	20.57	0.4661	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			567.16290	626.614	20.57	0.5339	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			322.21310	328.942	21.36	0.3530	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			884.51310	952.442	21.36	0.6470	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,918.20570	1,861.622	19.19	0.9274	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			41.60570	45.522	19.19	0.0726	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			908.31210	879.526	19.30	0.6838	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			261.71210	293.426	19.30	0.3162	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			652.28000	640.344	19.97	0.5526	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			466.18000	514.544	19.97	0.4474	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			661.55050	649.527	19.88	0.5522	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			476.05050	523.927	19.88	0.4478	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			316.48930	325.733	21.65	0.3255	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,087.78930	1,156.833	21.65	0.6745	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			839.06040	817.559	19.53	0.6324	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			354.06040	392.159	19.53	0.3676	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			1,076.44230	1,043.658	18.99	0.7218	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			238.84230	265.258	18.99	0.2782	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	16.13	Call			652.72790	645.183	20.07	0.5250	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			572.52790	623.783	20.07	0.4750	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			434.56620	439.546	21.11	0.3934	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			924.36620	988.146	21.11	0.6066	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,412.98570	4,354.107	24.87	0.9957	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.78570	2.707	24.87	0.0043	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,730.03580	2,671.451	20.12	0.9688	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			19.83580	20.051	20.12	0.0312	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,527.03010	1,482.617	18.64	0.8351	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			124.23010	138.117	18.64	0.1649	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,047.17480	3,988.756	22.76	0.9930	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.77480	4.556	22.76	0.0070	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,084.74690	1,055.295	18.98	0.6989	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			292.34690	321.095	18.98	0.3011	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,749.11260	1,700.948	18.58	0.8669	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			100.11260	110.148	18.58	0.1331	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			895.24370	877.546	19.53	0.6189	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			426.24370	466.746	19.53	0.3811	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,978.85370	2,920.498	19.68	0.9750	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			16.55370	16.398	19.68	0.0250	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,969.11150	2,910.774	19.68	0.9747	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			16.81150	16.674	19.68	0.0253	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,959.37300	2,901.055	19.67	0.9743	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			17.07300	16.955	19.67	0.0257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			9.94800	9.188	19.91	0.0145	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,276.17500	3,217.686	19.73	0.9837	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			10.77500	10.386	19.73	0.0163	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,992.52150	2,934.440	19.51	0.9743	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			17.12150	17.140	19.51	0.0257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,982.79000	2,924.729	19.51	0.9739	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			17.39000	17.429	19.51	0.0261	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,789.00420	2,731.479	19.36	0.9650	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			23.60420	24.179	19.36	0.0350	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,760.08830	2,702.665	19.33	0.9635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			24.68830	25.365	19.33	0.0365	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,080.26600	3,022.020	19.58	0.9776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			14.86600	14.720	19.58	0.0224	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,083.00250	2,030.491	18.79	0.9078	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			67.60250	73.191	18.79	0.0922	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,858.40210	1,809.034	18.61	0.8781	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			93.00210	101.734	18.61	0.1219	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,973.06220	2,915.023	19.50	0.9735	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			17.66220	17.723	19.50	0.0265	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,644.21990	1,600.091	18.61	0.8399	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			128.81990	142.791	18.61	0.1601	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,563.09370	1,520.755	18.66	0.8222	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	14.85	Put			147.69370	163.455	18.66	0.1778	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,128.70690	2,075.667	18.83	0.9130	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			63.30690	68.367	18.83	0.0870	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,468.32900	1,428.275	18.72	0.7998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			172.92900	190.975	18.72	0.2002	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,445.09640	1,405.637	18.74	0.7940	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			179.69640	198.337	18.74	0.2060	19,833.70	100	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,652.43620	1,608.134	18.60	0.8416	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			127.03620	140.834	18.60	0.1584	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			0.00000	824.447	19.69	0.5856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			0.00000	547.147	19.69	0.4144	410,360.55	750	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			801.53340	790.308	19.79	0.5692	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			536.13340	583.008	19.79	0.4308	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,499.59460	1,458.764	18.70	0.8074	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			164.19460	181.464	18.70	0.1926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			751.80620	743.612	19.93	0.5460	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			586.40620	636.312	19.93	0.4540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			718.46290	712.348	20.03	0.5300	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			623.06290	675.048	20.03	0.4700	3,375,238.50	5,000	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			853.76250	839.450	19.65	0.5926	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			488.36250	532.150	19.65	0.4074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			677.53160	674.495	20.18	0.5096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			672.13160	727.195	20.18	0.4904	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			581.77390	583.296	20.59	0.4575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			816.37390	875.996	20.59	0.5425	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			776.35770	766.658	19.86	0.5576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			560.95770	609.358	19.86	0.4424	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			563.45210	565.835	20.68	0.4470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			848.05210	908.535	20.68	0.5530	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			535.25050	538.951	20.82	0.4306	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			899.85050	961.651	20.82	0.5694	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			690.83160	686.793	20.13	0.5164	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			655.43160	709.493	20.13	0.4836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			476.58020	482.958	21.13	0.3953	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,021.18020	1,085.658	21.13	0.6047	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			443.80700	451.633	21.32	0.3748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,098.40700	1,164.333	21.32	0.6252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			570.71720	572.758	20.64	0.4512	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			835.31720	895.458	20.64	0.5488	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			435.25570	443.450	21.37	0.3693	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,119.85570	1,186.150	21.37	0.6307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			421.35690	430.145	21.46	0.3604	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,155.95690	1,222.845	21.46	0.6396	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			528.40770	532.426	20.85	0.4266	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			913.00770	975.126	20.85	0.5734	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			405.31610	414.951	21.57	0.3500	0.00	0	550

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	17.06	Put			1,199.91610	1,267.651	21.57	0.6500	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			397.67600	407.567	21.62	0.3449	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,222.27600	1,290.266	21.62	0.6551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			440.93750	448.889	21.34	0.3730	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,105.53750	1,171.589	21.34	0.6270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			224.49290	237.678	23.25	0.2180	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,959.09290	2,030.378	23.25	0.7820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			214.61830	227.867	23.36	0.2102	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,019.21830	2,090.567	23.36	0.7898	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			0.00000	417.442	21.55	0.3517	626,162.85	1,500	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			0.00000	1,260.142	21.55	0.6483	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			201.29390	214.602	23.52	0.1995	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,105.89390	2,177.302	23.52	0.8005	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			153.26750	166.400	24.18	0.1594	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,487.86750	2,559.100	24.18	0.8406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			256.25080	269.820	22.92	0.2431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,780.85080	1,852.520	22.92	0.7569	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,110.55790	4,052.274	22.56	0.9926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.15790	4.974	22.56	0.0074	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,365.34800	3,306.488	19.91	0.9855	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			583.94690	589.052	20.87	0.4419	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			922.34690	985.552	20.87	0.5581	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,371.28810	1,337.443	18.92	0.7562	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			239.68810	263.943	18.92	0.2438	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,841.50440	2,784.054	18.78	0.9624	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			26.70440	27.354	18.78	0.0376	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			608.05150	612.030	20.76	0.4498	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			913.25150	975.330	20.76	0.5502	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			474.19440	483.945	21.46	0.3741	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,199.39440	1,267.245	21.46	0.6259	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,519.62980	4,461.498	23.16	0.9934	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.82980	4.798	23.16	0.0066	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			739.62230	744.952	20.67	0.4801	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			932.72230	995.852	20.67	0.5199	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			332.78160	350.123	23.21	0.2584	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,115.88160	2,191.023	23.21	0.7416	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			483.43780	497.609	22.01	0.3476	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,523.23780	1,595.209	22.01	0.6524	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,616.78350	4,558.745	21.85	0.9920	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.58350	6.345	21.85	0.0080	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,942.27310	2,883.457	17.70	0.9601	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			32.07310	31.057	17.70	0.0399	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			567.46630	578.753	21.47	0.3936	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,287.26630	1,356.353	21.47	0.6064	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,772.56070	3,713.962	18.34	0.9839	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			13.06070	12.062	18.34	0.0161	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,352.56610	1,331.069	19.12	0.6898	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			413.06610	449.169	19.12	0.3102	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			820.31430	826.481	20.62	0.4942	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			957.61430	1,021.381	20.62	0.5058	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			533.45610	549.742	22.23	0.3475	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,724.55610	1,798.341	22.23	0.6525	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			483.33390	500.643	22.59	0.3210	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,904.43390	1,979.243	22.59	0.6790	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,717.19720	4,659.816	21.00	0.9902	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.29720	8.416	21.00	0.0098	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,042.46540	2,985.530	16.86	0.9586	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			33.56540	34.130	16.86	0.0414	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,892.34490	2,840.108	16.94	0.9426	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			46.84490	51.908	16.94	0.0574	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			561.10610	577.616	22.19	0.3530	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,755.60610	1,829.416	22.19	0.6470	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			547.34390	564.153	22.28	0.3461	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,801.84390	1,875.953	22.28	0.6539	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,077.83040	3,023.841	16.65	0.9577	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			32.33040	35.641	16.65	0.0423	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,826.85250	2,776.555	17.11	0.9346	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			54.55250	61.455	17.11	0.0654	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			683.58520	697.846	21.54	0.4102	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,431.28520	1,502.746	21.54	0.5898	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,086.27530	3,036.007	16.73	0.9563	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			30.57530	37.507	16.73	0.0437	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			558.56570	576.314	22.30	0.3493	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,802.86570	1,877.814	22.30	0.6507	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,890.54040	1,859.971	18.75	0.7854	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			271.34040	297.671	18.75	0.2146	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			396.92570	415.737	23.51	0.2620	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,537.72570	2,613.436	23.51	0.7380	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,286.62800	3,237.732	16.61	0.9658	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			20.62800	28.532	16.61	0.0342	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,306.06470	3,256.614	16.58	0.9670	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			20.06470	27.414	16.58	0.0330	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,296.16860	3,247.169	16.59	0.9664	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			20.16860	27.969	16.59	0.0336	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,073.89300	1,073.469	20.14	0.5577	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			844.39300	900.569	20.14	0.4423	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			667.91650	682.577	21.74	0.3937	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,578.41650	1,649.677	21.74	0.6063	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,300.69290	3,252.376	16.59	0.9652	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			21.19290	29.476	16.59	0.0348	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,252.23920	2,218.231	18.17	0.8499	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			162.73920	185.331	18.17	0.1501	0.00	0	47,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			301.10260	318.538	24.50	0.2043	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,261.60260	3,335.638	24.50	0.7957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			1,008.47100	1,010.855	20.35	0.5339	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			928.97100	987.955	20.35	0.4661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			871.13970	878.721	20.84	0.4807	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,141.63970	1,205.821	20.84	0.5193	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,320.11670	3,271.233	16.57	0.9663	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			20.61670	28.333	16.57	0.0337	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,310.22390	3,261.800	16.58	0.9657	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			20.72390	28.900	16.58	0.0343	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			616.48080	632.439	22.04	0.3696	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,726.98080	1,799.540	22.04	0.6304	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,369.60160	3,318.891	16.54	0.9687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			20.10160	25.991	16.54	0.0313	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,156.00960	3,110.585	16.96	0.9503	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			36.00960	46.685	16.96	0.0497	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			526.41730	545.030	22.82	0.3190	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,156.41730	2,231.130	22.82	0.6810	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			494.86150	513.973	23.03	0.3035	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,284.86150	2,360.073	23.03	0.6965	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,830.76360	4,775.813	20.58	0.9875	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			10.76360	11.913	20.58	0.0125	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			499.75330	519.719	23.38	0.2889	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,634.95330	2,709.619	23.38	0.7111	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,928.07160	4,873.290	19.91	0.9867	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.27160	13.190	19.91	0.0133	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,260.80390	3,216.905	16.99	0.9447	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			46.00390	56.805	16.99	0.0553	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			513.72480	533.766	23.29	0.2956	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,568.92480	2,643.666	23.29	0.7044	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			503.90400	524.381	23.83	0.2733	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,077.30400	3,150.881	23.83	0.7267	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,040.63790	4,988.128	19.26	0.9859	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			14.03790	14.628	19.26	0.0141	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,382.39910	3,339.585	16.88	0.9407	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			55.79910	66.085	16.88	0.0593	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,251.95690	4,202.607	17.81	0.9697	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			29.55690	33.207	17.81	0.0303	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,271.46690	4,222.036	17.83	0.9702	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			29.06690	32.636	17.83	0.0298	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,261.71100	4,212.321	17.82	0.9699	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			29.31100	32.921	17.82	0.0301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,629.56790	3,585.033	16.20	0.9548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			39.56790	48.033	16.20	0.0452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,592.61020	3,548.486	16.26	0.9522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			42.61020	51.486	16.26	0.0478	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,525.39090	2,496.941	18.34	0.8263	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			15.35530	16.266	19.04	0.0150	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,716.97490	3,669.368	16.16	0.9594	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			36.97490	42.368	16.16	0.0406	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			38.60910	46.374	16.16	0.0439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			49.24610	54.842	27.28	0.0364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,089.24610	10,147.842	27.28	0.9636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			381.96120	405.113	26.82	0.1998	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			4,721.96120	4,798.113	26.82	0.8002	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,115.35530	5,063.266	19.04	0.9850	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,778.19300	4,854.356	26.92	0.8023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			218.04560	231.153	27.28	0.1249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,328.04560	6,394.153	27.28	0.8751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			412.28280	435.353	26.03	0.2160	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,312.28280	4,388.353	26.03	0.7840	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,648.60910	3,603.374	16.16	0.9561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,404.94670	4,481.044	26.21	0.7879	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			397.88390	421.004	26.38	0.2084	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,497.88390	4,574.004	26.38	0.7916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			466.40360	489.151	24.88	0.2443	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,726.40360	3,802.151	24.88	0.7557	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			378.19300	401.356	26.92	0.1977	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,853.40760	3,929.252	25.13	0.7624	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			448.05060	470.933	25.23	0.2348	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			3,908.05060	3,983.933	25.23	0.7652	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			504.49950	525.647	24.27	0.2627	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,414.49950	3,488.647	24.27	0.7373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			404.94670	428.044	26.21	0.2121	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,537.26680	3,612.834	24.50	0.7450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			474.14880	496.834	24.73	0.2483	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,654.14880	3,729.834	24.73	0.7517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			588.81460	609.663	23.57	0.3000	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,938.81460	3,012.663	23.57	0.7000	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			453.40760	476.252	25.13	0.2376	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,319.73490	3,393.859	24.13	0.7304	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			512.73520	533.874	24.19	0.2664	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,362.73520	3,436.874	24.19	0.7336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			636.07170	656.577	23.24	0.3201	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,716.07170	2,789.577	23.24	0.6799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			487.26680	509.834	24.50	0.2550	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,732.40910	2,805.946	23.26	0.6814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			605.77370	626.513	23.45	0.3072	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,855.77370	2,929.513	23.45	0.6928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			752.67320	771.918	22.53	0.3678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,262.67320	2,334.918	22.53	0.6322	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			519.73490	540.859	24.13	0.2696	0.00	0	1,365

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,293.66500	2,366.028	22.58	0.6358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			652.89890	673.258	23.12	0.3272	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,642.89890	2,716.258	23.12	0.6728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			995.18070	1,008.513	21.39	0.4582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,605.18070	1,671.513	21.39	0.5418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			632.40910	652.946	23.26	0.3186	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,730.10590	1,797.974	21.62	0.5614	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			837.56350	855.170	22.09	0.4007	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			1,997.56350	2,068.170	22.09	0.5993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,370.39510	1,370.680	20.20	0.5775	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,000.39510	1,053.679	20.20	0.4225	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			743.66500	763.028	22.58	0.3642	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,090.35840	1,146.273	20.40	0.4433	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,270.85590	1,274.889	20.49	0.5478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,130.85590	1,187.889	20.49	0.4522	4,454,584.50	3,750	3,750
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,526.81290	1,521.393	19.80	0.6214	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			826.81290	874.393	19.80	0.3786	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			940.10590	954.974	21.62	0.4386	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			930.06000	981.134	20.04	0.4054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,397.62170	1,396.895	20.13	0.5854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			967.62170	1,019.895	20.13	0.4146	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,879.22670	1,861.060	19.12	0.7072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			549.22670	584.061	19.12	0.2928	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,300.35840	1,303.273	20.40	0.5567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			639.16420	679.470	19.30	0.3238	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,629.78720	1,620.770	19.55	0.6487	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			729.78720	773.770	19.55	0.3513	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			2,117.14960	2,093.816	18.93	0.7538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			427.14960	456.816	18.93	0.2462	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,430.06000	1,428.134	20.04	0.5946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			489.16940	521.559	19.03	0.2705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,923.97000	1,904.801	19.08	0.7164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			523.97000	557.801	19.08	0.2836	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,279.16790	2,252.572	18.82	0.7823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			359.16790	385.572	18.82	0.2177	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,739.16420	1,726.470	19.30	0.6762	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			364.77560	391.463	18.83	0.2202	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,124.03310	2,100.553	18.93	0.7551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			424.03310	453.553	18.93	0.2449	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,455.58030	3,413.070	16.51	0.9417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			55.58030	66.070	16.51	0.0583	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,989.16940	1,968.559	19.03	0.7295	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			255.39090	279.941	18.34	0.1737	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,327.93220	2,302.421	18.78	0.7907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			337.93220	365.421	18.78	0.2093	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,638.84930	3,594.198	16.18	0.9555	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		38.84930	47.198	16.18	0.0445	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	15.00	Call		2,264.77560	2,238.463	18.83	0.7798	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	17.00	Call		1,485.37380	1,490.823	20.63	0.5558	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	17.00	Put		1,306.57380	1,364.323	20.63	0.4442	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	21.42	Call		532.44910	561.390	26.05	0.2384	0.00	0	1,800
\$ / R	On	13/03/2017		Foreign Exchange Option	21.42	Put		4,773.64910	4,854.890	26.05	0.7616	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.74	Call		2,111.44790	2,094.931	19.29	0.7013	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.74	Put		672.64790	708.431	19.29	0.2987	0.00	0	3,200
\$ / R	On	13/03/2017		Foreign Exchange Option	16.75	Call		1,588.13920	1,590.724	20.31	0.5835	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	16.75	Put		1,159.33920	1,214.224	20.31	0.4165	0.00	0	1,800
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Call		2,351.21180	2,332.191	18.98	0.7465	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Put		522.41180	555.691	18.98	0.2535	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Call		2,345.01350	2,326.058	18.99	0.7454	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Put		526.21350	559.558	18.99	0.2546	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	19.38	Call		803.42080	824.897	23.32	0.3438	0.00	0	3,200
\$ / R	On	13/03/2017		Foreign Exchange Option	19.38	Put		3,004.62080	3,078.397	23.32	0.6562	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Call		2,357.43120	2,338.339	18.97	0.7477	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Put		518.63120	551.839	18.97	0.2523	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Put		694.37500	725.118	19.46	0.2724	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Call		2,564.70090	2,541.092	19.44	0.7297	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Put		686.30090	716.992	19.44	0.2703	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Call		2,558.72810	2,535.152	19.45	0.7286	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Put		690.32810	721.052	19.45	0.2714	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Call		2,552.77500	2,529.218	19.46	0.7276	0.00	0	0
Total \$ / R Option											8,886,180.10	11,100	2,252,003	
Total \$ / R											1,471,975,628.00	102,511	3,433,150	
\$ / R MAXI	On	14/03/2016		Foreign Exchange Future	15.91460			15.97710			0.0000	1,846,093.60	116	972
\$ / R MAXI	On	13/06/2016		Foreign Exchange Future	16.20730			16.26540			0.0000	129,658.40	8	262
\$ / R MAXI	On	19/09/2016		Foreign Exchange Future	16.53290			16.58950			0.0000	49,598.70	3	132
\$ / R MAXI	On	19/12/2016		Foreign Exchange Future	16.84700			16.90000			0.0000	0.00	0	20
Total \$ / R MAXI Future											2,025,350.70	127	1,386	
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Call		358,713.11360	352,460.269	30.60	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Put		3.11360	0.269	30.60	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Call		357,713.15450	351,460.299	30.66	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Put		3.15450	0.299	30.66	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Call		356,713.19590	350,460.330	30.73	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Put		3.19590	0.330	30.73	0.0000	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Call		284,696.11390	278,924.936	19.40	0.9679	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Put		2,156.11390	2,194.935	19.40	0.0321	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Call		283,729.03940	277,960.807	19.39	0.9675	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Put		2,189.03940	2,230.807	19.39	0.0325	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Call		282,762.40830	276,997.187	19.39	0.9670	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Put		2,222.40830	2,267.187	19.39	0.0330	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		28,761.67110	31,403.093	18.76	0.2206		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		187,980.91380	184,981.948	18.76	0.7780		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		29,030.91380	31,691.948	18.76	0.2220		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		187,252.21300	184,272.543	18.77	0.7765		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		29,302.21300	31,982.543	18.77	0.2235		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		188,711.67110	185,693.093	18.76	0.7794		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		226,508.83820	224,022.952	18.71	0.7822		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		35,508.83820	38,322.952	18.71	0.2178		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		225,828.00780	223,350.242	18.72	0.7809		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		35,828.00780	38,650.242	18.72	0.2191		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		225,149.34650	222,679.213	18.73	0.7796		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		36,149.34650	38,979.213	18.73	0.2204		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,025,350.70	127	1,386
£ / R	On 29/02/2016	Foreign Exchange Future			22.07700	22.18150			0.0000		1,236,312.00	56	0
£ / R	On 07/03/2016	Foreign Exchange Future			22.09760	22.20220			0.0000		88,390.40	4	115
£ / R	On 14/03/2016	Foreign Exchange Future			22.12470	22.23250			0.0000		29,558,599.20	1,336	56,145
£ / R	On 15/04/2016	Foreign Exchange Future			22.26010	22.37470			0.0000		0.00	0	121
£ / R	On 13/06/2016	Foreign Exchange Future			22.54110	22.64300			0.0000		4,846,336.50	215	5,164
£ / R	On 08/09/2016	Foreign Exchange Future			22.95840	23.05890			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			23.01360	23.11300			0.0000		3,682,176.00	160	1,210
£ / R	On 19/12/2016	Foreign Exchange Future			23.47440	23.56790			0.0000		0.00	0	0
Total £ / R Future											39,411,814.10	1,771	62,755
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		266.26030	47.000	28.21	1.0000		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		114.76030	0.000	28.21	0.0000		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		361.27760	307.608	26.09	0.4960		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		279.07760	330.008	26.09	0.5040		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		3,045.59900	2,937.745	29.96	0.9930		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		3.09900	3.045	29.96	0.0070		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		3,035.65890	2,927.799	29.92	0.9928		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		3.15890	3.099	29.92	0.0072		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		3,025.71990	2,917.855	29.89	0.9927		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		3.21990	3.154	29.89	0.0073		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		1,524.31250	1,424.425	25.42	0.9055		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Put		41.81250	49.725	25.42	0.0945		0.00	0	21,300
£ / R	On 14/03/2016	Foreign Exchange Option	21.50	Call		876.57010	806.952	24.84	0.7301		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	21.50	Put		144.07010	182.252	24.84	0.2699		0.00	0	12,000
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Call		515.80450	467.952	24.89	0.5373		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Put		333.30450	393.252	24.89	0.4627		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Call		127.81680	116.114	25.85	0.1923		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Put		1,045.31680	1,141.414	25.85	0.8077		0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call		32.23350	29.133	25.81	0.0614		0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put		1,749.73350	1,854.433	25.81	0.9386		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	25.30	Call			4.61980	5.418	30.05	0.0122	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,072.11980	3,180.718	30.05	0.9878	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			193.88340	195.902	25.21	0.1870	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,019.18340	2,135.802	25.21	0.8130	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			525.72180	529.753	24.20	0.3037	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,182.72180	2,288.653	24.20	0.6963	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			189.13670	195.599	25.57	0.1332	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,046.13670	4,154.499	25.57	0.8668	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,436.23750	2,374.920	22.71	0.8007	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			283.23750	323.820	22.71	0.1993	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,428.38370	2,367.264	22.71	0.7996	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			285.38370	326.163	22.71	0.2004	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,420.54520	2,359.616	22.71	0.7984	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			287.54520	328.516	22.71	0.2016	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,438.89360	3,549.199	24.60	0.7175	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,085.45420	1,162.649	22.81	0.3927	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,888.97850	1,865.834	22.81	0.6062	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,090.07850	1,167.434	22.81	0.3938	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,883.61420	1,860.630	22.82	0.6052	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,094.71420	1,172.230	22.82	0.3948	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			647.79360	657.599	24.60	0.2825	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,538.81310	2,494.388	22.71	0.7143	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			679.91310	735.988	22.71	0.2857	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,894.35420	1,871.049	22.81	0.6073	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,577.99030	1,566.563	22.81	0.5353	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,464.99030	1,552.963	22.81	0.4647	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,573.41410	1,562.207	22.82	0.5343	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,470.41410	1,558.607	22.82	0.4657	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,582.57020	1,571.011	22.81	0.5363	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,459.57020	1,547.411	22.81	0.4637	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,034.72150	2,032.641	21.55	0.5793	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,476.82150	1,568.241	21.55	0.4207	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			812.91000	832.992	23.71	0.2944	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,185.01000	4,298.592	23.71	0.7056	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,222.73860	2,215.760	21.38	0.6129	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,284.83860	1,371.360	21.38	0.3871	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,217.60980	2,210.766	21.38	0.6120	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,289.70980	1,376.366	21.38	0.3880	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,212.49080	2,205.781	21.39	0.6111	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,294.59080	1,381.381	21.39	0.3889	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,344.41750	5,269.823	21.71	0.9106	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			186.51750	205.423	21.71	0.0894	0.00	0	783
Total £ / R Option												0.00	0	87,277
Total £ / R												39,411,814.10	1,771	150,032

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 Future			0.14105		0.14063			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14408		0.14361			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14758		0.14705			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			2,063.31230	2,104.782	25.02	0.9996	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.41230	0.082	25.02	0.0004	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,062.90000	4,104.700	31.79	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	31.79	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,062.91440	3,104.706	31.78	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.01440	0.006	31.78	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			14.11580	10.258	17.07	0.0205	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,452.50010	1,484.214	16.67	0.8840	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			91.70010	75.814	16.67	0.1160	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,368.07450	3,413.647	21.80	0.9910	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			7.27450	5.247	21.80	0.0090	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,374.91580	2,418.658	17.07	0.9795	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,720.30740	3,770.072	19.01	0.9840	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.20740	12.572	19.01	0.0160	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,749.26940	2,793.570	16.97	0.9552	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			44.16940	36.069	16.97	0.0448	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,873.28680	1,907.942	17.17	0.8541	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			168.18680	150.442	17.17	0.1459	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,201
€ / R	On	07/03/2016	Foreign Exchange Future			17.31840		17.47670			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.34200		17.51910			0.0000	23,602,462.00	1,361	58,779
€ / R	On	22/03/2016	Foreign Exchange Future			17.30700		17.48150			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.31090		17.48200			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.32570		17.51300			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.35690		17.53220			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.37020		17.54730			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.38840		17.56560			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.40720		17.58730			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.71450		17.88740			0.0000	4,517,197.50	255	42,530
€ / R	On	19/09/2016	Foreign Exchange Future			18.13790		18.31140			0.0000	0.00	0	9,138
€ / R	On	19/12/2016	Foreign Exchange Future			18.55530		18.72450			0.0000	0.00	0	4,500
Total € / R Future												28,119,659.50	1,616	115,355
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,908.44450	1,750.020	31.26	0.9934	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			1.74450	1.619	31.26	0.0066	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.02720	0.039	39.91	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,319.13210	4,142.044	38.66	0.9999	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	13.20	Put			0.03210	0.044	38.66	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,669.16670	3,492.071	33.25	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.06670	0.071	33.25	0.0002	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			78.53430	129.137	22.41	0.2709	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.46450	0.892	41.27	0.0022	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,381.36450	4,558.892	41.27	0.9978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,384.39130	1,213.425	23.79	0.9396	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			15.29130	21.425	23.79	0.0604	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,469.12720	4,292.039	39.91	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			19.99170	29.287	23.00	0.0810	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			812.39760	673.887	22.24	0.7897	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			53.29760	91.887	22.24	0.2103	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,579.90000	1,406.128	24.85	0.9594	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			10.80000	14.128	24.85	0.0406	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			697.63430	571.137	22.41	0.7291	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			11.56780	15.353	24.64	0.0440	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,530.86890	1,357.676	24.59	0.9551	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			11.76890	15.676	24.59	0.0449	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,560.16580	2,383.338	29.01	0.9957	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			1.06580	1.338	29.01	0.0043	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,239.09170	1,071.287	23.00	0.9190	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			1.34580	1.693	28.69	0.0054	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			2,152.13650	1,975.854	27.54	0.9883	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			3.03650	3.854	27.54	0.0117	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,489.18630	3,312.106	32.36	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.08630	0.106	32.36	0.0004	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,540.66780	1,367.353	24.64	0.9560	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.41170	0.512	30.31	0.0017	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,620.01140	2,443.142	29.23	0.9963	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			0.91140	1.142	29.23	0.0037	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,529.17850	3,352.095	32.51	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.07850	0.095	32.51	0.0003	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,470.44580	2,293.693	28.69	0.9946	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,519.17940	3,342.098	32.47	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.07940	0.098	32.47	0.0003	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,509.18160	3,332.100	32.44	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.08160	0.101	32.44	0.0003	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,919.51170	2,742.512	30.31	0.9983	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			93.71430	86.458	24.79	0.1602	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,032.21430	1,199.458	24.79	0.8398	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			105.51830	99.659	24.87	0.1731	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,043.51830	1,208.759	24.87	0.8269	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			192.65110	188.076	23.72	0.2307	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,179.65110	1,362.376	23.72	0.7693	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			223.51240	223.965	23.35	0.2464	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,261.31240	1,437.065	23.35	0.7536	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			239.11770	238.832	23.28	0.2544	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,261.81770	1,438.632	23.28	0.7456	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			306.18980	304.841	22.58	0.2746	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,420.58980	1,596.441	22.58	0.7254	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			319.40790	316.750	22.56	0.2804	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,412.10790	1,589.550	22.56	0.7196	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,694.00900	2,534.000	20.33	0.9234	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			56.60900	69.500	20.33	0.0766	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,684.65670	2,524.816	20.32	0.9226	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,703.36780	2,543.191	20.34	0.9242	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			55.96780	68.691	20.34	0.0758	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			57.25670	70.316	20.32	0.0774	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,703.93670	3,532.554	21.27	0.9770	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			16.53670	18.054	21.27	0.0230	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,049.33360	1,906.186	19.71	0.8508	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			121.93360	151.686	19.71	0.1492	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			72.35640	89.769	18.86	0.0743	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,424.63380	3,268.734	18.87	0.9250	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			73.23380	90.834	18.87	0.0750	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,442.88880	3,286.611	18.86	0.9264	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			71.48880	88.711	18.86	0.0736	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,433.75640	3,277.669	18.86	0.9257	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			540.19240	616.511	19.62	0.2781	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			543.46350	567.335	24.35	0.2581	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,718.96350	3,912.035	24.35	0.7419	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,267.96380	2,175.514	19.62	0.7208	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			543.46380	620.214	19.62	0.2792	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,705.65550	2,586.817	19.51	0.7861	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			730.07530	747.439	23.20	0.3284	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,805.57530	2,992.139	23.20	0.6716	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,274.69240	2,181.811	19.62	0.7219	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			381.15550	431.517	19.51	0.2139	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,335.82740	2,239.132	19.57	0.7323	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			511.32740	583.832	19.57	0.2677	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,261.24810	2,169.224	19.63	0.7196	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			546.74810	623.924	19.63	0.2804	0.00	0	0
Total € / R Option												0.00	0	333,270
Total € / R												28,119,659.50	1,616	448,625
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.37330		11.48470			0.0000	9,837,904.50	865	14,930
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.53520		11.64360			0.0000	1,153,520.00	100	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.72090		11.82860			0.0000	293,022.50	25	875
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.90390		12.00990			0.0000	0.00	0	152
Total AU\$ / R Future												11,284,447.00	990	19,024

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	11.40	Call			192.78990	107.938	13.58	0.4702	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			108.08990	134.638	13.58	0.5298	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			186.90620	103.705	13.61	0.4572	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			112.20620	140.405	13.61	0.5428	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			2.30800	1.213	21.44	0.0078	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,117.60800	1,227.913	21.44	0.9922	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,684.94550	1,573.506	25.40	0.9987	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.24550	0.206	25.40	0.0013	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,087.21700	974.973	20.06	0.9892	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			2.51700	1.673	20.06	0.0108	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			692.29220	579.851	15.72	0.9550	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			7.59220	6.551	15.72	0.0450	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,994.77060	1,883.367	27.86	0.9996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.07060	0.067	27.86	0.0004	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,984.77350	1,873.370	27.78	0.9996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.07350	0.070	27.78	0.0004	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,974.77650	1,863.372	27.70	0.9996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.07650	0.072	27.70	0.0004	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,599.74440	1,493.436	17.98	0.9260	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			36.14440	38.236	17.98	0.0740	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,590.36190	1,484.130	17.96	0.9248	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			36.76190	38.930	17.96	0.0752	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,580.98900	1,474.836	17.93	0.9236	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			37.38900	39.636	17.93	0.0764	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			90.58820	96.478	16.96	0.1242	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,726.76950	1,624.733	16.98	0.8787	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			88.16950	93.833	16.98	0.1213	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,717.97290	1,616.048	16.97	0.8773	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			89.37290	95.148	16.97	0.1227	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,709.18820	1,607.378	16.96	0.8758	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,544.67770	1,453.236	16.63	0.7886	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			214.77770	229.336	16.63	0.2114	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,560.64360	1,468.893	16.66	0.7919	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			210.74360	224.993	16.66	0.2081	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,552.65300	1,461.056	16.64	0.7903	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			212.75300	227.156	16.64	0.2097	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												11,284,447.00	990	20,224
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.79290		11.81020			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.01190		12.02510			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			6.08870	7.332	24.42	0.0326	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			1,026.02010	1,009.874	24.63	0.9690	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
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			5.82010	6.974	24.63	0.0310	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			1,016.15260	1,000.050	24.52	0.9682	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			5.95260	7.150	24.52	0.0318	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			1,006.28870	990.232	24.42	0.9674	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,222.84720	1,218.060	17.30	0.8692	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			67.74720	76.160	17.30	0.1308	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,214.22560	1,209.572	17.30	0.8671	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			69.12560	77.672	17.30	0.1329	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,205.62470	1,201.108	17.30	0.8650	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			70.52470	79.208	17.30	0.1350	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.93240		16.03390			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.30290		16.40030			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,657
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,058.64150	962.153	23.12	0.9122	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			24.74150	29.753	23.12	0.0878	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,049.04670	952.810	23.06	0.9104	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			25.14670	30.410	23.06	0.0896	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,068.24420	971.510	23.18	0.9140	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			24.34420	29.110	23.18	0.0860	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,107.03820	2,024.442	20.72	0.8807	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			96.73820	111.542	20.72	0.1193	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,097.90820	2,015.546	20.71	0.8796	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			97.60820	112.646	20.71	0.1204	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,088.78730	2,006.661	20.69	0.8786	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			98.48730	113.761	20.69	0.1214	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,657
CNH / R	On	14/03/2016	Foreign Exchange Future			2.42710		2.44000			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.45130		2.46020			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			2,413.89040	2,284.398	26.47	0.9726	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			13.89040	13.398	26.47	0.0274	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,316.08460	2,186.193	26.00	0.9690	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			16.08460	15.193	26.00	0.0310	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,512.30980	2,382.830	26.93	0.9759	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			12.30980	11.830	26.93	0.0241	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,782.68760	2,701.765	22.06	0.8251	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			280.68760	288.765	22.06	0.1749	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,700.94180	2,621.043	22.00	0.8156	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			298.94180	308.043	22.00	0.1844	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,620.12460	2,541.311	21.95	0.8058	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			318.12460	328.312	21.95	0.1942	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			2.32730		2.35110			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.37800		2.40110			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,054.83890	1,797.190	24.96	0.9500	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			43.83890	24.190	24.96	0.0500	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,958.82010	1,699.657	24.28	0.9444	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			47.82010	26.657	24.28	0.0556	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,151.24450	1,895.012	25.65	0.9550	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			40.24450	22.012	25.65	0.0450	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,384.96090	3,163.148	22.60	0.8780	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			173.96090	183.148	22.60	0.1220	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,296.40710	3,076.630	22.53	0.8705	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			185.40710	196.630	22.53	0.1295	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,208.49550	2,990.914	22.47	0.8626	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			197.49550	210.914	22.47	0.1374	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			2.04730		2.05630			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.08540		2.09380			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.12680		2.13460			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.16530		2.17300			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			120.41810	105.301	21.94	0.2146	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			757.41810	832.301	21.94	0.7854	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			100.47830	88.249	22.09	0.1858	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			837.47830	915.249	22.09	0.8142	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			83.40170	73.674	22.25	0.1600	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			920.40170	1,000.674	22.25	0.8400	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			744.27520	735.316	19.96	0.4601	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,006.27520	1,081.316	19.96	0.5399	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			705.98860	699.570	20.08	0.4433	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,067.98860	1,145.570	20.08	0.5567	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			669.42250	665.446	20.20	0.4268	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,131.42250	1,211.446	20.20	0.5732	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,302.01950	1,291.951	19.93	0.5382	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,156.01950	1,223.951	19.93	0.4618	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,255.08040	1,249.168	20.00	0.5257	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,209.08040	1,281.168	20.00	0.4743	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,209.43830	1,207.655	20.07	0.5134	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,263.43830	1,339.655	20.07	0.4866	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,783.78280	1,768.653	19.99	0.5822	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,253.78280	1,315.653	19.99	0.4178	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,732.46220	1,720.252	20.02	0.5719	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,302.46220	1,367.252	20.02	0.4281	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,682.20170	1,672.906	20.05	0.5617	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,352.20170	1,419.906	20.05	0.4383	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			0.15620		0.15670			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15580		0.15650			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15500		0.15540			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			0.07990		0.08020			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06510		0.06560			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06050		0.06100			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			10.49200		10.70330			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.62990		10.84050			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.79220		11.00280			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			1,563.61010	1,352.511	25.99	0.9969	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.31010	0.511	25.99	0.0031	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,553.62320	1,342.535	25.93	0.9967	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.32320	0.535	25.93	0.0033	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,543.63670	1,332.560	25.86	0.9966	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.33670	0.560	25.86	0.0034	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,838.96230	1,630.238	16.49	0.9722	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			8.46230	10.338	16.49	0.0278	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,858.67180	1,649.857	16.57	0.9732	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			8.17180	9.957	16.57	0.0268	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,848.81590	1,640.046	16.53	0.9727	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			8.31590	10.146	16.53	0.0273	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,604.67620	1,416.398	16.14	0.8760	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			61.87620	84.198	16.14	0.1240	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,595.78060	1,407.812	16.13	0.8742	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			62.98060	85.612	16.13	0.1258	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,586.90080	1,399.246	16.12	0.8725	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			64.10080	87.046	16.12	0.1275	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.39030		1.41640			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40730		1.43340			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42390		1.45020			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43920		1.46550			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			164.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			0.00000	97.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			64.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			0.00000	197.000		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			36.00000	297.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			1,134.00000	873.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.33	Call			1,034.00000	773.000		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			934.00000	673.000		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			302.00000	39.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			502.00000	239.000		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			402.00000	139.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			555.00000	292.000		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			455.00000	192.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			655.00000	392.000		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

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R											0.00	0	0
QUANTO €On	14/03/2016	Foreign Exchange Future			1.08970		1.09650			0.0000	0.00	0	2
QUANTO €On	13/06/2016	Foreign Exchange Future			1.09300		1.09970			0.0000	0.00	0	0
QUANTO €On	19/09/2016	Foreign Exchange Future			1.09710		1.10380			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			27,980.58000		28,129.12000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			11.32400		11.37570			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			11.50250		11.55220			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			1,397.51850	1,345.359	26.51	0.9930	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			1.81850	1.358	26.51	0.0070	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			1,387.57210	1,335.415	26.46	0.9928	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			1.87210	1.415	26.46	0.0072	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			1,377.62730	1,325.475	26.40	0.9925	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			1.92730	1.475	26.40	0.0075	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			1,415.63030	1,368.232	18.32	0.9001	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			53.43030	55.732	18.32	0.0999	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			1,406.51950	1,359.170	18.30	0.8986	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			54.31950	56.670	18.30	0.1014	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			1,397.42200	1,350.124	18.28	0.8971	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			55.22200	57.624	18.28	0.1029	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			5.36320		5.40320			0.0000	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Future			5.32400		5.36030			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Call			913.31700	873.271	29.15	0.9992	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put			0.11700	0.072	29.15	0.0008	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call			903.32760	863.278	29.02	0.9991	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put			0.12760	0.078	29.02	0.0009	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.51	Call			893.33910	853.285	28.88	0.9990	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.51	Put			0.13910	0.085	28.88	0.0010	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Option	4.76	Call			629.40520	592.824	17.86	0.8881	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			29.10520	28.824	17.86	0.1119	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			620.39100	583.960	17.83	0.8843	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			30.09100	29.960	17.83	0.1157	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			611.40640	575.135	17.79	0.8804	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			31.10640	31.135	17.79	0.1196	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			1.38660		1.38720			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.29800		1.30160			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1,543,930,719.20	95,915	1,425,725
Total Options												8,886,180.10	11,100	2,673,750
Grand Total:												1,552,816,899.30	107,015	4,099,475