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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/03/2016 Foreign Exchange Future			15.67950		15.75180			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.68250		15.75180			0.0000	0.00	0	163
\$ / R On 04/03/2016 Foreign Exchange Future			15.68250		15.75180			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.68850		15.76060			0.0000	0.00	0	301
\$ / R On 08/03/2016 Foreign Exchange Future			15.69140		15.76350			0.0000	0.00	0	0
\$ / R On 09/03/2016 Foreign Exchange Future			15.69430		15.76640			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.70010		15.77230			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.70920		15.78150			0.0000	519,660,336.00	33,080	779,193
\$ / R On 15/03/2016 Foreign Exchange Future			15.71220		15.78460			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.71530		15.78770			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.73660		15.80920			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.75490		15.82760			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.76090		15.83370			0.0000	0.00	0	423
\$ / R On 04/04/2016 Foreign Exchange Future			15.77310		15.84600			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.77620		15.84910			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.77930		15.85220			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.78230		15.85530			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.79460		15.86760			0.0000	0.00	0	100
\$ / R On 15/04/2016 Foreign Exchange Future			15.80690		15.88000			0.0000	0.00	0	2,267
\$ / R On 18/04/2016 Foreign Exchange Future			15.81610		15.88930			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.82220		15.89550			0.0000	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2016	Foreign Exchange Future			15.83760		15.91100			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.84060		15.91400			0.0000	0.00	0	180
\$ / R	On	28/04/2016	Foreign Exchange Future			15.84680		15.78750			0.0000	633,872.00	40	40
\$ / R	On	29/04/2016	Foreign Exchange Future			15.84980		15.92330			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			15.86520		15.93890			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.88400		15.95780			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.89340		15.96730			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.90280		15.97680			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.90590		15.98000			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.91220		15.98630			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			15.92470		15.99890			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.93720		16.01160			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.94980		16.02420			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.96860		16.04350			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.97500		16.05000			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.97820		16.05320			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.99110		16.06630			0.0000	47,013,834.00	2,940	218,570
\$ / R	On	24/06/2016	Foreign Exchange Future			16.02640		16.10200			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.03920		16.11510			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.12920		16.20610			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.13240		16.20940			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.18060		16.25820			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.19340		16.27120			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			16.19980		16.27770			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.22870		16.30700			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.26410		16.34280			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.27070		16.34950			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.27400		16.35290			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.28730		16.36640			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.29390		16.37310			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.30710		16.38660			0.0000	55,264,761.90	3,389	154,273
\$ / R	On	28/09/2016	Foreign Exchange Future			16.33690		16.41700			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.42960		16.51140			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.53890		16.62260			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.59220		16.67690			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.60890		16.69390			0.0000	0.00	0	28,953
\$ / R	On	13/03/2017	Foreign Exchange Future			16.88170		16.96800			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.09960		17.18130			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			17.30200		17.38000			0.0000	0.00	0	0
Total \$ / R Future												622,572,803.90	39,449	1,188,902
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,151.80150	1,079.500	24.75	1.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			0.00150	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,141.80190	1,069.500	24.75	1.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			0.00190	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,131.80230	1,059.500	24.75	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	02/03/2016	Foreign Exchange Option	17.39	Put		0.00000	1,710.500	24.75	1.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		0.00230	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call		269.25630	179.500	24.75	1.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put		17.45630	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call		47.15270	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put		155.35270	180.500	24.75	1.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	17.39	Call		0.00000	0.000	24.75	0.0000	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call		93.07520	45.386	27.08	0.3175	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put		131.27520	152.886	27.08	0.6825	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call		1,282.63220	1,213.009	40.54	0.9965	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put		0.83220	0.509	40.54	0.0035	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call		331.17450	258.825	27.14	0.7546	0.00	0	2,500
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put		49.37450	46.325	27.14	0.2454	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,113.29740	1,041.450	27.54	0.9839	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		2.69740	2.950	27.54	0.0161	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call		643.56630	575.888	22.91	0.8911	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put		20.06630	24.488	22.91	0.1089	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Call		143.89770	104.275	20.86	0.3673	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Put		220.39770	252.875	20.86	0.6327	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call		279.77810	222.145	20.45	0.5810	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put		123.37810	137.845	20.45	0.4190	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call		326.01880	265.057	20.55	0.6411	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put		99.61880	110.757	20.55	0.3589	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,242.30700	3,170.114	37.84	0.9999	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		0.00700	0.014	37.84	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,731.50000	4,659.217	50.49	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.00000	0.017	50.49	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.00010	0.000	40.60	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		7,368.50010	7,440.800	40.60	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	40.60	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		134,218.50000	134,290.800	40.60	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call		1.45880	1.036	30.65	0.0039	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put		2,459.95880	2,531.836	30.65	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		0.11550	0.076	39.87	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,448.61550	4,520.876	39.87	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		0.00150	0.001	40.60	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		6,268.50150	6,340.801	40.60	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call		10.20260	6.666	24.94	0.0252	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		1,408.70260	1,477.466	24.94	0.9748	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		6.09500	4.155	26.12	0.0159	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,634.59500	1,704.955	26.12	0.9841	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		3.89520	2.674	27.43	0.0102	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		1,872.39520	1,943.474	27.43	0.9898	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		21.75720	14.505	23.51	0.0523	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,090.25720	1,155.305	23.51	0.9477	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		19.38660	12.872	23.73	0.0468	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,137.88660	1,203.672	23.73	0.9532	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			15.39980	10.153	24.16	0.0375	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,233.89980	1,300.953	24.16	0.9625	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			49.35060	33.776	22.00	0.1129	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			767.85060	824.576	22.00	0.8871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			43.73660	29.916	22.21	0.1013	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			812.23660	870.716	22.21	0.8987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			27.40700	18.443	23.08	0.0653	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			995.90700	1,059.243	23.08	0.9347	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			84.69950	61.484	21.35	0.1876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			573.19950	622.283	21.35	0.8124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			72.07000	51.405	21.55	0.1616	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			630.57000	682.205	21.55	0.8384	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			55.62460	38.571	21.86	0.1266	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			724.12460	779.371	21.86	0.8734	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			121.14670	91.413	20.90	0.2592	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			449.64670	492.213	20.90	0.7408	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			110.95040	82.928	21.02	0.2397	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			479.45040	523.728	21.02	0.7603	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			99.25490	73.299	21.16	0.2169	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			517.75490	564.099	21.16	0.7831	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			188.56600	149.185	20.31	0.3785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			307.06600	339.986	20.31	0.6215	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			156.63830	121.500	20.57	0.3240	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			365.13830	402.300	20.57	0.6760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			153.38250	118.707	20.59	0.3183	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			371.88250	409.507	20.59	0.6817	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			253.41840	206.513	19.89	0.4785	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			221.91840	247.313	19.89	0.5215	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			243.81930	198.005	19.95	0.4647	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			232.31930	258.805	19.95	0.5353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			208.44040	166.669	20.17	0.4107	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			276.94040	307.469	20.17	0.5893	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			340.07480	285.724	19.53	0.5921	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			148.57480	166.524	19.53	0.4079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			334.14220	280.206	19.55	0.5849	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			152.64220	171.006	19.55	0.4151	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			278.60680	229.003	19.75	0.5137	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			197.10680	219.803	19.75	0.4863	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			364.49500	308.529	19.44	0.6204	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			132.99500	149.329	19.44	0.3796	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			358.28770	302.718	19.46	0.6133	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			136.78770	153.518	19.46	0.3867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			352.14770	296.982	19.49	0.6063	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			140.64770	157.781	19.49	0.3937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			423.41260	364.072	19.26	0.6827	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	15.46	Put			101.91260	114.872	19.26	0.3173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			396.55530	338.667	19.34	0.6554	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			115.05530	129.467	19.34	0.3446	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			377.11670	320.367	19.40	0.6345	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			125.61670	141.167	19.40	0.3655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			580.90590	515.344	18.83	0.8122	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			49.40590	56.144	18.83	0.1878	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			564.79540	499.721	18.87	0.8012	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			53.29540	60.521	18.87	0.1988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			430.29130	370.601	19.24	0.6895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			98.79130	111.401	19.24	0.3105	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			681.81870	613.794	18.58	0.8712	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			30.31870	34.594	18.58	0.1288	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			655.94770	588.467	18.64	0.8576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			34.44770	39.267	18.64	0.1424	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			622.10060	555.418	18.73	0.8383	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			40.60060	46.218	18.73	0.1617	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			770.74280	701.225	18.38	0.9104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			19.24280	22.025	18.38	0.0896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			761.68020	692.291	18.40	0.9069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			20.18020	23.091	18.40	0.0931	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			690.52990	622.335	18.56	0.8755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			29.02990	33.135	18.56	0.1245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			807.80090	737.344	18.29	0.9236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			16.30090	18.144	18.29	0.0764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			798.16050	728.259	18.31	0.9204	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			16.66050	19.059	18.31	0.0796	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			788.97230	719.210	18.34	0.9171	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			17.47230	20.010	18.34	0.0829	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,041.45860	967.475	19.60	0.9633	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			9.95860	8.275	19.60	0.0367	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			992.48440	918.369	19.10	0.9589	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			10.98440	9.169	19.10	0.0411	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			894.95960	820.586	18.11	0.9481	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			13.45960	11.386	18.11	0.0519	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,287.79890	1,214.363	22.11	0.9782	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			6.29890	5.163	22.11	0.0218	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,198.88490	1,125.274	21.21	0.9739	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			7.38490	6.074	21.21	0.0261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,090.54900	1,016.690	20.10	0.9671	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			9.04900	7.490	20.10	0.0329	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,525.73790	1,452.664	24.51	0.9861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			4.23790	3.464	24.51	0.0139	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,476.08850	1,402.950	24.01	0.9848	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			4.58850	3.750	24.01	0.0152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,317.48160	1,244.099	22.41	0.9795	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			5.98160	4.899	22.41	0.0205	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,684.38220	1,611.715	25.85	0.9901	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			2.88220	2.514	25.85	0.0099	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,585.36000	1,512.356	25.11	0.9875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			3.86000	3.156	25.11	0.0125	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,575.42000	1,502.405	25.01	0.9873	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			3.92000	3.205	25.01	0.0127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,843.29490	1,770.746	26.63	0.9938	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1.79490	1.546	26.63	0.0062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,833.34920	1,760.794	26.58	0.9936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			1.84920	1.594	26.58	0.0064	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,783.64520	1,711.056	26.34	0.9926	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			2.14520	1.856	26.34	0.0074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,152.20620	2,079.798	28.12	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			0.70620	0.598	28.12	0.0025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,032.51560	1,960.065	27.54	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			1.01560	0.865	27.54	0.0035	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,022.54670	1,950.092	27.49	0.9963	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			1.04670	0.892	27.49	0.0037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,521.72690	2,449.390	29.90	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.22690	0.190	29.90	0.0008	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,281.97510	2,209.600	28.75	0.9983	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			0.47510	0.400	28.75	0.0017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,232.05350	2,159.667	28.51	0.9981	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			0.55350	0.467	28.51	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,831.58620	2,759.272	31.40	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.08620	0.072	31.40	0.0003	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,681.63790	2,609.315	30.67	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.13790	0.116	30.67	0.0005	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,581.68830	2,509.358	30.19	0.9993	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.18830	0.158	30.19	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,231.51370	3,159.221	33.33	0.9999	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.01370	0.021	33.33	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,041.54440	2,969.237	32.41	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.04440	0.037	32.41	0.0002	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,981.55370	2,909.245	32.12	0.9998	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.05370	0.045	32.12	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,721.50000	3,649.221	38.93	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.00000	0.021	38.93	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,671.50010	3,599.221	38.36	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.00010	0.021	38.36	0.0001	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,521.50060	3,449.221	36.65	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.00060	0.021	36.65	0.0001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,781.50000	3,709.221	39.62	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.00000	0.021	39.62	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,741.50000	3,669.221	39.16	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	12.04	Put			0.00000	0.021	39.16	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,731.50000	3,659.221	39.05	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.00000	0.021	39.05	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,951.50000	3,879.220	41.57	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.00000	0.020	41.57	0.0001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,871.50000	3,799.221	40.65	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.00000	0.021	40.65	0.0001	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,831.50000	3,759.221	40.19	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.00000	0.021	40.19	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,231.50000	4,159.220	44.77	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.00000	0.020	44.77	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,181.50000	4,109.220	44.20	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.00000	0.020	44.20	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,981.50000	3,909.220	41.91	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.020	41.91	0.0001	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			246.45300	201.720	20.12	0.4558	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			251.85300	279.520	20.12	0.5442	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,169.11060	1,095.506	20.95	0.9612	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			11.41060	10.206	20.95	0.0388	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,448.10980	2,375.646	28.22	0.9986	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.40980	0.346	28.22	0.0014	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,141.13450	2,068.082	23.19	0.9948	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.93450	1.482	23.19	0.0052	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			883.95800	815.334	19.04	0.8678	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			44.75800	48.734	19.04	0.1322	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			695.37680	633.804	19.03	0.7439	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			117.77680	128.904	19.03	0.2561	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			291.42430	251.763	20.03	0.4168	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			423.82430	456.863	20.03	0.5832	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,027.65730	3,954.936	29.19	0.9999	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.05730	0.036	29.19	0.0001	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,329.31560	2,256.063	21.64	0.9960	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.71560	1.163	21.64	0.0040	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			108.87540	89.446	21.95	0.1752	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,005.17540	1,058.546	21.95	0.8248	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	29.68	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,344.00000	100,416.900	29.68	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			379.00240	334.372	19.70	0.4727	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			399.90240	428.172	19.70	0.5273	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			122.34790	101.770	21.80	0.1834	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,063.24790	1,115.571	21.80	0.8166	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			318.48150	278.502	20.11	0.4083	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			506.28150	539.202	20.11	0.5917	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			261.36500	226.366	20.55	0.3442	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			636.06500	674.066	20.55	0.6558	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			372.36240	329.315	19.80	0.4423	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			484.76240	514.715	19.80	0.5577	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			438.97320	391.812	19.69	0.4830	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			448.97320	474.912	19.69	0.5170	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			133.00310	112.490	22.03	0.1736	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,333.70310	1,386.390	22.03	0.8264	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,935.25400	1,860.423	19.14	0.9672	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			15.95400	14.323	19.14	0.0328	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			710.63210	650.066	18.92	0.6582	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			241.33210	253.966	18.92	0.3418	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			209.18920	180.820	21.27	0.2541	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,023.68920	1,068.620	21.27	0.7459	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			210.46970	182.595	21.32	0.2465	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,109.46970	1,154.995	21.32	0.7535	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			241.33340	210.449	21.07	0.2750	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,017.33340	1,059.849	21.07	0.7250	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,425.10450	2,350.045	20.44	0.9801	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			11.10450	9.445	20.44	0.0199	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			619.55310	562.486	19.14	0.5759	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			365.55310	381.886	19.14	0.4241	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			350.77060	310.573	20.25	0.3758	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			726.77060	759.973	20.25	0.6242	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,114.61300	4,040.973	24.62	0.9991	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.61300	0.373	24.62	0.0009	0.00	0	250
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			0.00000	514.292	19.26	0.5373	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			0.00000	447.492	19.26	0.4627	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			387.65520	345.309	20.12	0.3992	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			694.35520	725.509	20.12	0.6008	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			274.19960	242.454	20.92	0.2924	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,035.29960	1,077.254	20.92	0.7076	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,728.21720	1,653.383	18.22	0.9168	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			50.41720	49.383	18.22	0.0832	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			780.43990	720.690	18.81	0.6301	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			332.63990	346.690	18.81	0.3699	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			555.74310	507.749	19.48	0.4922	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			568.44310	594.349	19.48	0.5078	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			564.56390	517.011	19.41	0.4928	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			577.76390	604.211	19.41	0.5072	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			272.85600	244.724	21.24	0.2718	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,242.85600	1,288.824	21.24	0.7282	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			722.58610	667.718	19.05	0.5779	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			436.28610	455.518	19.05	0.4221	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			937.95090	877.491	18.59	0.6750	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			299.05090	312.791	18.59	0.3250	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			563.56240	519.099	19.68	0.4689	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			681.96240	711.899	19.68	0.5311	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			375.17120	342.100	20.71	0.3391	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,063.57120	1,104.900	20.71	0.6609	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,214.44500	4,139.481	23.78	0.9961	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.84500	2.281	23.78	0.0039	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,534.51940	2,459.033	19.43	0.9646	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			22.91940	21.833	19.43	0.0354	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,361.32240	1,293.069	18.21	0.8045	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			157.12240	163.269	18.21	0.1955	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,848.36050	3,772.725	21.79	0.9931	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.86050	4.125	21.79	0.0069	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			952.68070	894.146	18.66	0.6528	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			359.18070	375.546	18.66	0.3472	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,576.16860	1,505.911	18.21	0.8416	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			126.16860	130.911	18.21	0.1584	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			782.54670	729.359	19.11	0.5689	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			512.54670	534.359	19.11	0.4311	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,782.55390	2,706.607	19.15	0.9711	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			19.35390	18.407	19.15	0.0289	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,772.86760	2,696.923	19.14	0.9706	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			19.66760	18.723	19.14	0.0294	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,763.18530	2,687.244	19.13	0.9702	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			19.98530	19.044	19.13	0.0298	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,883.67150	2,807.572	19.06	0.9741	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			17.37150	16.472	19.06	0.0259	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,796.42350	2,720.340	18.99	0.9703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			20.12350	19.240	18.99	0.0297	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,786.75210	2,710.672	18.98	0.9698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			20.45210	19.572	18.98	0.0302	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,777.08470	2,701.008	18.98	0.9693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			20.78470	19.908	18.98	0.0307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,594.37460	2,518.427	18.83	0.9593	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			28.07460	27.327	18.83	0.0407	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,565.70840	2,489.793	18.81	0.9575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			29.40840	28.693	18.81	0.0425	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,943.43240	1,869.608	18.30	0.8980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			77.13240	78.508	18.30	0.1020	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,898.73980	1,825.210	18.26	0.8919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			82.43980	84.110	18.26	0.1081	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,681.20650	1,610.412	18.18	0.8558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			114.90650	119.312	18.18	0.1442	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,486.61710	1,417.606	18.25	0.8129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			160.31710	166.506	18.25	0.1871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,478.75770	1,409.828	18.26	0.8110	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			162.45770	168.728	18.26	0.1890	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,401.29900	1,333.246	18.29	0.7912	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			184.99900	192.146	18.29	0.2088	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,340.87580	1,273.580	18.31	0.7747	0.00	0	330

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	14.93	Put			204.57580	212.480	18.31	0.2253	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,311.19240	1,244.294	18.32	0.7663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			214.89240	223.194	18.32	0.2337	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,289.16890	1,222.576	18.33	0.7598	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			222.86890	231.476	18.33	0.2402	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			748.40230	697.308	19.27	0.5426	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			582.10230	606.208	19.27	0.4574	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			734.16150	683.626	19.30	0.5353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			597.86150	622.526	19.30	0.4647	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			701.79050	652.565	19.39	0.5184	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			635.49050	661.465	19.39	0.4816	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			679.40100	631.904	19.48	0.5065	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			663.10100	690.804	19.48	0.4935	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			658.36290	611.844	19.56	0.4947	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			692.06290	720.744	19.56	0.5053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			629.90370	584.746	19.68	0.4784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			733.60370	763.646	19.68	0.5216	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			618.05450	573.482	19.73	0.4715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			751.75450	782.382	19.73	0.5285	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			606.41120	562.419	19.78	0.4647	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			770.11120	801.319	19.78	0.5353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			594.97120	551.558	19.84	0.4580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			788.67120	820.458	19.84	0.5420	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			510.47960	471.599	20.25	0.4061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			944.17960	980.499	20.25	0.5939	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			500.75840	462.430	20.30	0.4000	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			964.45840	1,001.330	20.30	0.6000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			494.37580	456.416	20.33	0.3959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			978.07580	1,015.316	20.33	0.6041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			469.63000	433.116	20.47	0.3798	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,033.33000	1,072.016	20.47	0.6202	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			463.63270	427.475	20.50	0.3759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,047.33270	1,086.375	20.50	0.6241	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			418.29430	384.963	20.78	0.3456	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,161.99430	1,203.863	20.78	0.6544	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			390.06200	358.606	20.98	0.3260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,243.76200	1,287.506	20.98	0.6740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			387.61260	356.304	21.00	0.3243	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,251.31260	1,295.204	21.00	0.6757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			382.75860	351.748	21.04	0.3209	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,266.45860	1,310.648	21.04	0.6791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			370.90210	340.621	21.13	0.3124	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,304.60210	1,349.521	21.13	0.6876	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			359.42490	329.866	21.22	0.3042	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,343.12490	1,388.766	21.22	0.6958	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			357.17560	327.758	21.24	0.3025	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			1,350.87560	1,396.658	21.24	0.6975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			350.51290	321.518	21.29	0.2977	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,374.21290	1,420.418	21.29	0.7023	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			226.52520	205.796	22.52	0.2029	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,950.22520	2,004.696	22.52	0.7971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			198.25650	179.725	22.85	0.1803	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,131.95650	2,188.625	22.85	0.8197	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			189.68980	171.843	22.96	0.1733	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,193.38980	2,250.743	22.96	0.8267	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			178.13590	161.228	23.12	0.1638	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,281.83590	2,340.128	23.12	0.8362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			136.48690	123.105	23.79	0.1286	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,670.18690	2,732.005	23.79	0.8714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,911.56190	3,835.563	21.57	0.9928	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.26190	4.463	21.57	0.0072	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,166.91950	3,090.873	19.28	0.9839	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			10.61950	9.773	19.28	0.0161	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,078.70910	3,002.632	19.21	0.9813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			12.40910	11.532	19.21	0.0187	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,224.95040	1,160.758	18.53	0.7197	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			292.95040	304.358	18.53	0.2803	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			517.79670	480.083	20.53	0.3935	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,055.79670	1,093.683	20.53	0.6065	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,647.53550	2,572.262	18.53	0.9543	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			32.43550	33.062	18.53	0.0457	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			540.87290	502.206	20.46	0.4022	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,045.77290	1,083.006	20.46	0.5978	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			423.40180	391.753	21.18	0.3291	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,348.30180	1,392.553	21.18	0.6709	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,320.05470	4,243.519	22.22	0.9937	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.95470	4.319	22.22	0.0063	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			669.93930	627.912	20.42	0.4371	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,063.83930	1,098.711	20.42	0.5629	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			304.40960	281.168	22.87	0.2239	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,288.30960	2,341.968	22.87	0.7761	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			441.89730	412.251	21.80	0.3092	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,682.49730	1,729.851	21.80	0.6908	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,416.21460	4,338.815	21.24	0.9915	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.81460	6.415	21.24	0.0085	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,748.86660	2,673.029	17.78	0.9490	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			39.46660	40.629	17.78	0.0510	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			516.63610	482.912	21.27	0.3531	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,437.23610	1,480.512	21.27	0.6469	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,571.10750	3,493.182	17.74	0.9825	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.90750	12.582	17.74	0.0175	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,229.82620	1,172.126	18.98	0.6528	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	Put			491.62620	511.526	18.98	0.3472	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			750.31050	706.625	20.40	0.4539	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,089.11050	1,123.225	20.40	0.5461	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			531.71850	498.783	21.61	0.3408	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,644.01850	1,688.983	21.61	0.6592	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			1,085.55630	1,030.842	19.36	0.5936	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			647.85630	671.042	19.36	0.4064	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			495.14900	464.724	22.08	0.3129	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,888.14900	1,936.024	22.08	0.6871	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			449.75390	420.400	22.40	0.2874	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,072.75390	2,121.700	22.40	0.7126	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,515.64370	4,437.289	20.44	0.9896	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.64370	8.589	20.44	0.0104	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,848.99460	2,775.798	17.15	0.9453	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			41.99460	47.098	17.15	0.0547	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,707.69690	2,633.340	17.21	0.9265	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			64.89690	69.241	17.21	0.0735	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			522.51410	491.461	22.05	0.3193	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,919.71410	1,967.361	22.05	0.6807	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			510.00520	479.574	22.14	0.3126	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,967.20520	2,015.474	22.14	0.6874	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,888.67440	2,813.294	16.96	0.9443	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			45.87440	49.194	16.96	0.0557	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,645.09830	2,567.891	17.17	0.9197	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			75.59830	77.191	17.17	0.0803	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			633.74690	597.590	21.38	0.3743	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,584.24690	1,626.890	21.38	0.6257	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,900.81530	2,824.659	16.97	0.9433	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			47.91530	50.659	16.97	0.0567	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			520.88030	490.302	22.15	0.3159	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,967.98030	2,016.302	22.15	0.6841	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			371.57540	347.774	23.30	0.2330	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,715.17540	2,770.474	23.30	0.7670	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,744.75590	1,677.104	18.59	0.7576	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			328.35590	339.804	18.59	0.2424	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,099.10140	3,022.093	16.78	0.9557	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			36.00140	38.193	16.78	0.0443	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,117.77180	3,040.690	16.75	0.9571	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			34.67180	36.790	16.75	0.0429	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,108.43130	3,031.387	16.76	0.9564	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			35.33130	37.487	16.76	0.0436	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			622.15450	587.751	21.64	0.3596	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,735.55450	1,780.651	21.64	0.6404	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,113.86950	3,036.738	16.79	0.9547	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			37.26950	39.638	16.79	0.0453	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			575.29460	543.123	21.94	0.3365	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,888.69460	1,936.024	21.94	0.6635	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		283.59010	265.165	24.32	0.1801	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,446.99010	3,508.065	24.32	0.8199	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call		931.12030	883.622	20.23	0.4971	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,054.52030	1,086.522	20.23	0.5029	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		3,179.28010	3,101.894	16.70	0.9594	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		32.68010	34.794	16.70	0.0406	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		3,132.51020	3,055.304	16.76	0.9561	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		35.91020	38.204	16.76	0.0439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		3,123.18500	3,046.016	16.77	0.9554	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		36.58500	38.916	16.77	0.0446	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		2,098.58790	2,029.104	18.26	0.8250	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		211.98790	222.004	18.26	0.1750	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call		990.72450	941.154	20.02	0.5209	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put		964.12450	994.054	20.02	0.4791	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call		805.82270	762.955	20.71	0.4443	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put		1,279.22270	1,315.855	20.71	0.5557	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,973.88640	2,897.054	17.09	0.9377	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		56.88640	60.154	17.09	0.0623	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		493.19480	464.544	22.66	0.2883	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,326.19480	2,377.645	22.66	0.7117	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		464.04880	436.782	22.86	0.2735	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,457.04880	2,509.882	22.86	0.7265	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,629.29090	4,549.089	20.04	0.9867	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.29090	12.189	20.04	0.0133	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		472.33400	446.841	23.27	0.2620	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,810.93400	2,867.241	23.27	0.7380	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,725.75800	4,643.981	19.56	0.9852	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		14.35800	14.381	19.56	0.0148	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,081.06020	3,001.367	17.11	0.9320	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		69.66020	71.767	17.11	0.0680	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		485.30800	459.122	23.17	0.2682	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,743.90800	2,799.522	23.17	0.7318	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,204.56000	3,121.261	16.99	0.9279	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		81.96000	82.361	16.99	0.0721	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		479.67120	455.767	23.76	0.2492	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,257.07120	3,316.867	23.76	0.7508	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,838.57440	4,754.891	18.93	0.9843	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		15.97440	15.991	18.93	0.0157	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,053.82140	3,969.235	17.51	0.9656	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		36.92140	37.035	17.51	0.0344	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,073.15210	3,988.572	17.54	0.9662	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		36.25210	36.372	17.54	0.0338	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,063.48480	3,978.903	17.52	0.9659	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		36.58480	36.703	17.52	0.0341	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,456.19840	3,373.278	16.56	0.9423	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			62.29840	64.378	16.56	0.0577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,447.19250	3,364.313	16.57	0.9415	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			63.29250	65.413	16.57	0.0585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,411.29080	3,328.576	16.64	0.9385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,290.80900	10,372.440	26.85	0.9709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,910.79730	4,826.027	18.62	0.9837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.89730	17.127	18.62	0.0163	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,515.82450	6,589.190	26.85	0.8920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,528.64580	3,445.421	16.44	0.9480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			54.74580	56.521	16.44	0.0520	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,465.21420	3,382.254	16.54	0.9430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			61.31420	63.354	16.54	0.0570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			44.70900	41.340	26.85	0.0291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,693.24410	4,765.376	26.50	0.8082	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			372.17590	357.344	26.85	0.1830	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			4,918.27590	4,988.445	26.85	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			368.57550	349.840	26.85	0.1799	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,974.67550	5,040.940	26.85	0.8201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			199.72450	188.090	26.85	0.1080	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,100.28380	4,169.765	25.35	0.7837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			400.66210	387.024	26.14	0.1989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,506.76210	4,578.124	26.14	0.8011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			393.77870	380.532	26.32	0.1953	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,599.87870	4,671.632	26.32	0.8047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			387.14410	374.276	26.50	0.1918	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,844.69680	3,912.835	24.85	0.7712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			451.35660	434.890	25.00	0.2252	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,917.45660	3,985.990	25.00	0.7748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			439.20110	423.404	25.25	0.2189	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,045.30110	4,114.504	25.25	0.7811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			434.18380	418.665	25.35	0.2163	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,547.03450	3,613.430	24.26	0.7548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			484.74260	466.470	24.37	0.2421	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,600.84260	3,667.570	24.37	0.7579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			470.85030	453.322	24.62	0.2351	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,726.95030	3,794.422	24.62	0.7649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			458.59680	441.735	24.85	0.2288	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,032.81800	3,091.270	23.41	0.7174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			560.85690	535.049	23.53	0.2756	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,116.95690	3,176.149	23.53	0.7244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			496.20330	477.316	24.17	0.2478	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,502.30330	3,568.416	24.17	0.7522	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			490.93450	472.330	24.26	0.2452	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,816.86310	2,873.292	23.09	0.6985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			605.04480	577.187	23.20	0.2948	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,891.14480	2,948.287	23.20	0.7052	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			601.62080	573.918	23.22	0.2933	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,907.72080	2,965.018	23.22	0.7067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			576.71800	550.170	23.41	0.2826	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,159.02360	2,208.066	22.06	0.6278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			713.92110	681.255	22.49	0.3405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,430.02110	2,482.355	22.49	0.6595	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			705.51850	673.216	22.54	0.3370	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,461.61850	2,514.316	22.54	0.6630	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			620.76310	592.192	23.09	0.3015	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,259.23850	1,292.522	20.45	0.4833	0.00	0	3,750
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			938.83730	896.954	21.36	0.4282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,754.93730	1,798.054	21.36	0.5718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			887.84490	848.023	21.59	0.4090	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,883.94490	1,929.123	21.59	0.5910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			792.92360	756.966	22.06	0.3722	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,086.97270	1,116.813	20.11	0.4457	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,285.58590	1,231.145	20.18	0.5464	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,121.68590	1,152.245	20.18	0.4536	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,220.58710	1,167.989	20.36	0.5256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,216.68710	1,249.089	20.36	0.4744	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,193.13850	1,141.422	20.45	0.5167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			833.18380	857.397	19.55	0.3817	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,431.05670	1,372.661	19.79	0.5907	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			937.15670	963.761	19.79	0.4093	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,341.01420	1,285.020	20.02	0.5636	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,047.11420	1,076.120	20.02	0.4364	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,310.87270	1,255.713	20.11	0.5543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			604.63760	619.229	18.96	0.3113	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,755.97490	1,689.007	19.05	0.6788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			632.07490	650.107	19.05	0.3212	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,629.32990	1,566.169	19.32	0.6463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			735.42990	757.269	19.32	0.3537	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,527.08380	1,466.297	19.55	0.6183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			495.36890	507.303	18.84	0.2708	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,982.69150	1,909.715	18.84	0.7279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			498.79150	510.815	18.84	0.2721	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,860.61710	1,789.283	18.92	0.7023	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			566.71710	580.383	18.92	0.2977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,798.53760	1,728.129	18.96	0.6887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			402.43020	412.072	18.71	0.2332	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,137.63390	2,062.808	18.74	0.7579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			423.73390	433.908	18.74	0.2421	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,123.85460	2,049.180	18.75	0.7553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			429.95460	440.280	18.75	0.2447	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,989.26890	1,916.203	18.84	0.7292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			67.39080	69.676	16.64	0.0615	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	13.50	Call			3,278.38490	3,196.363	16.86	0.9264	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			84.48490	87.463	16.86	0.0736	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,383.04300	2,309.946	18.57	0.8014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			319.14300	331.047	18.57	0.1986	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,186.33020	2,110.972	18.71	0.7668	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,505.74340	1,451.989	20.38	0.5562	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,287.74340	1,320.289	20.38	0.4438	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			769.06760	741.734	23.36	0.3215	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,181.06760	3,240.034	23.36	0.6785	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			2,014.58730	1,944.860	19.25	0.6805	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			746.58730	763.159	19.25	0.3195	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,991.58600	1,922.279	19.28	0.6757	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			763.58600	780.579	19.28	0.3243	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			521.63950	509.672	26.21	0.2230	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,973.63950	5,047.972	26.21	0.7770	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,408.43540	1,356.651	20.67	0.5285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,440.43540	1,474.951	20.67	0.4715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			841.52290	811.270	22.93	0.3477	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,873.52290	2,929.570	22.93	0.6523	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,231.41830	2,158.087	19.01	0.7233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			603.41830	616.387	19.01	0.2767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,225.15560	2,151.919	19.02	0.7221	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			607.15560	620.219	19.02	0.2779	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,218.90660	2,145.771	19.03	0.7210	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			610.90660	624.071	19.03	0.2790	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			778.29090	796.951	19.58	0.2936	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,441.30880	2,378.072	19.57	0.7085	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			770.00880	788.472	19.57	0.2915	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,435.44360	2,372.302	19.58	0.7075	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			774.14360	792.702	19.58	0.2925	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,429.59090	2,366.551	19.58	0.7064	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			0.00000	1,806.986	21.46	0.5473	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			0.00000	1,874.986	21.46	0.4527	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			0.00000	1,803.236	21.46	0.5464	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			0.00000	1,881.236	21.46	0.4536	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			0.00000	1,799.495	21.47	0.5456	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			0.00000	1,887.495	21.47	0.4544	0.00	0	0
Total \$ / R Option												0.00	0	2,232,743
Total \$ / R												622,572,803.90	39,449	3,421,645
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		15.70920		15.78150			0.0000	628,368.00	40	962
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		15.99110		16.06630			0.0000	0.00	0	267
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		16.30710		16.38660			0.0000	130,456.80	8	132
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		16.60890		16.69390			0.0000	0.00	0	20
\$ / R	MAXI	On	13/03/2017	Foreign Exchange Future		16.88170		17.00000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												758,824.80	48	1,381
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		339,150.27510		331,922.088	35.16	0.9999	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		0.27510		2.088	35.16	0.0001	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		338,150.30630		330,922.087	35.05	0.9999	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		0.30630		2.087	35.05	0.0001	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		337,150.34070		329,922.085	34.93	0.9999	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		0.34070		2.085	34.93	0.0001	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		265,186.38380		257,586.137	18.88	0.9627	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		2,556.38380		2,476.137	18.88	0.0373	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		264,226.79670		256,627.362	18.87	0.9622	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		2,596.79670		2,517.362	18.87	0.0378	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		263,267.83580		255,669.250	18.86	0.9616	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		2,637.83580		2,559.250	18.86	0.0384	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		34,675.64370		35,847.570	18.62	0.2487	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		173,642.82230		166,872.918	18.63	0.7497	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		34,982.82230		36,162.919	18.63	0.2503	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		172,952.15180		166,190.066	18.63	0.7481	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		35,292.15180		36,480.066	18.63	0.2519	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		174,335.64370		167,557.570	18.62	0.7513	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		212,831.99270		205,590.994	18.75	0.7566	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		42,441.99270		43,700.994	18.75	0.2434	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		212,174.89400		204,917.098	18.75	0.7553	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		42,784.89400		44,027.098	18.75	0.2447	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		211,519.91470		204,245.201	18.76	0.7540	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		43,129.91470		44,355.201	18.76	0.2460	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		0.00000		147,495.108	20.67	0.4715	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		0.00000		135,294.936	20.68	0.5274	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		0.00000		148,124.936	20.68	0.4726	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		0.00000		136,037.098	20.66	0.5296	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		0.00000		146,867.098	20.66	0.4704	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		0.00000		135,665.108	20.67	0.5285	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												758,824.80	48	1,381
£ / R	On	02/03/2016	Foreign Exchange Future			21.99480		22.07480		0.0000	2,881,318.80	131	0	
£ / R	On	07/03/2016	Foreign Exchange Future			22.00790		21.98300		0.0000	0.00	0	115	
£ / R	On	14/03/2016	Foreign Exchange Future			22.03720		22.01230		0.0000	47,754,612.40	2,167	56,216	
£ / R	On	15/04/2016	Foreign Exchange Future			22.17750		22.15310		0.0000	0.00	0	121	
£ / R	On	28/04/2016	Foreign Exchange Future			22.23420		22.04700		0.0000	3,490,769.40	157	157	
£ / R	On	13/06/2016	Foreign Exchange Future			22.44150		22.41910		0.0000	897,660.00	40	5,164	
£ / R	On	08/09/2016	Foreign Exchange Future			22.85080		22.83030		0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.90460		22.88470		0.0000	0.00	0	1,330	
£ / R	On	19/12/2016	Foreign Exchange Future			23.35260		23.33680		0.0000	0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Future			23.76380		23.75000		0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												55,024,360.60	2,495	63,103
£ / R	On	02/03/2016	Foreign Exchange Option	22.07	Call			0.00000	0.000	24.58	0.0000	0.00	0	0
£ / R	On	02/03/2016	Foreign Exchange Option	22.07	Put			0.00000	75.200	24.58	1.0000	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			218.76740	175.619	22.06	0.4271	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			355.76740	287.719	22.06	0.5729	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,825.50510	2,848.967	29.66	0.9953	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			3.20510	1.767	29.66	0.0047	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,815.57040	2,839.005	29.63	0.9952	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			3.27040	1.805	29.63	0.0048	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,805.63710	2,829.044	29.60	0.9951	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			3.33710	1.844	29.60	0.0049	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			1,310.43950	1,317.356	23.08	0.9277	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			48.13950	30.156	23.08	0.0723	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call			701.96390	681.551	22.18	0.7369	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put			189.66390	144.351	22.18	0.2631	0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			381.90090	348.927	22.28	0.5023	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			419.60090	361.727	22.28	0.4977	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			79.42700	58.812	23.47	0.1280	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,217.12700	1,171.612	23.47	0.8720	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			18.24960	15.343	25.56	0.0381	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,955.94960	1,928.143	25.56	0.9619	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			3.48430	2.672	30.54	0.0068	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,291.18430	3,265.472	30.54	0.9932	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			160.22230	142.233	23.75	0.1546	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,207.12230	2,164.733	23.75	0.8454	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			0.00000	872.358	22.11	0.5573	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			0.00000	678.158	22.11	0.4427	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			475.79870	459.079	23.43	0.2819	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,356.69870	2,317.579	23.43	0.7181	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			169.20860	158.493	24.81	0.1159	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,250.10860	4,216.993	24.81	0.8841	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,260.77510	2,258.870	21.85	0.8001	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			331.67510	307.370	21.85	0.1999	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,253.19450	2,251.199	21.84	0.7989	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			334.09450	309.699	21.84	0.2011	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,245.63000	2,243.537	21.84	0.7978	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			336.53000	312.037	21.84	0.2022	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,626.36950	3,593.217	24.12	0.7330	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,194.11420	1,163.112	22.27	0.4028	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,769.32130	1,758.774	22.27	0.5961	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,199.02130	1,167.974	22.27	0.4039	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,764.23320	1,753.649	22.27	0.5951	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,203.93320	1,172.849	22.27	0.4049	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			606.66950	594.017	24.12	0.2670	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,385.08420	2,379.771	22.16	0.7085	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	08/09/2016	Foreign Exchange Option	21.20	Put			754.78420	728.971	22.16	0.2915	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,774.41420	1,763.912	22.27	0.5972	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,479.76830	1,466.751	22.31	0.5230	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,595.06830	1,562.151	22.31	0.4770	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,475.53900	1,462.504	22.31	0.5220	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,600.83900	1,567.904	22.31	0.4780	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,484.00800	1,471.009	22.30	0.5240	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,589.30800	1,556.409	22.30	0.4760	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,935.24930	1,921.495	21.13	0.5686	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,608.44930	1,578.895	21.13	0.4314	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			779.12830	765.792	23.34	0.2809	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,382.32830	4,353.192	23.34	0.7191	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,114.28800	2,101.334	20.95	0.6031	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,407.48800	1,378.734	20.95	0.3969	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,109.40480	2,096.414	20.95	0.6022	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,412.60480	1,383.814	20.95	0.3978	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,104.52330	2,091.512	20.96	0.6013	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,417.72330	1,388.912	20.96	0.3987	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,136.13310	5,142.718	21.31	0.9104	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			209.33310	200.118	21.31	0.0896	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			0.00000	2,006.090	20.82	0.5432	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			0.00000	1,992.290	20.82	0.4568	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			0.00000	2,002.011	20.83	0.5424	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			0.00000	1,998.211	20.83	0.4576	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			0.00000	2,010.148	20.82	0.5439	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			0.00000	1,986.348	20.82	0.4561	0.00	0	0
Total £ / R Option												0.00	0	87,277
Total £ / R												55,024,360.60	2,495	150,380
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13796		0.13953			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14086		0.14248			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14422		0.14590			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14753		0.14000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	12,293
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,952.68010	1,796.373	23.42	0.9995	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.08010	0.073	23.42	0.0005	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,952.60000	3,796.300	31.41	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	31.41	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,952.60510	2,796.305	31.41	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00510	0.006	31.41	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			10.81460	11.364	15.71	0.0249	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,348.33150	1,206.049	16.72	0.8283	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			100.33150	119.949	16.72	0.1717	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,253.87270	3,092.177	20.83	0.9890	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			5.87270	6.077	20.83	0.0110	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,258.81460	2,097.464	15.71	0.9751	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,603.04260	3,436.108	18.18	0.9810	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			12.84260	14.108	18.18	0.0190	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,635.13740	2,485.189	17.69	0.9287	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			44.93740	63.189	17.69	0.0713	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,767.84250	1,648.237	17.92	0.8015	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			177.64250	226.237	17.92	0.1985	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.00000	0.025	27.75	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			0.00000	26,247.025	27.75	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00000	0.016	27.75	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			0.00000	27,247.016	27.75	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00000	0.011	27.75	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			0.00000	28,247.011	27.75	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,293
€ / R	On	07/03/2016	Foreign Exchange Future			17.00760		17.12090			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.03250		17.14590			0.0000	21,495,015.00	1,262	59,610
€ / R	On	22/03/2016	Foreign Exchange Future			17.06100		17.17470			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.06840		17.18210			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.15690		17.27130			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.19950		17.31420			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.20730		17.17000			0.0000	17,207.30	1	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.21110		17.32600			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.31440		17.43040			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.32230		17.43840			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.39140		17.50860			0.0000	27,913,197.00	1,605	42,525
€ / R	On	19/09/2016	Foreign Exchange Future			17.80210		17.92330			0.0000	0.00	0	9,138
€ / R	On	19/12/2016	Foreign Exchange Future			18.20260		18.32890			0.0000	0.00	0	4,500
€ / R	On	13/03/2017	Foreign Exchange Future			18.56930		18.70000			0.0000	0.00	0	0
Total € / R Future												49,425,419.30	2,868	116,182
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,551.61960	1,438.253	28.37	0.9963	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			0.71960	0.653	28.37	0.0037	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,095.90010	3,982.527	39.63	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.00010	0.027	39.63	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,945.90060	3,832.528	38.10	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.00060	0.028	38.10	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,295.98250	3,182.555	32.69	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.08250	0.055	32.69	0.0002	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			416.48370	327.552	20.85	0.5892	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			170.58370	195.052	20.85	0.4108	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.19550	0.074	39.37	0.0002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,754.29550	4,867.574	39.37	0.9998	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		1,017.73050	903.047	20.37	0.9277	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		21.83050	20.547	20.37	0.0723	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		875.39090	766.284	20.13	0.8893	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		29.49090	33.784	20.13	0.1107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		507.64190	412.014	20.68	0.6732	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		121.74190	139.514	20.68	0.3268	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		1,210.76280	1,095.823	21.88	0.9530	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		14.86280	13.323	21.88	0.0470	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,171.92900	1,057.005	21.58	0.9489	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		16.02900	14.505	21.58	0.0511	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,162.23590	1,047.319	21.50	0.9478	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		16.33590	14.819	21.50	0.0522	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		2,187.61600	2,073.878	28.03	0.9950	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		1.71600	1.378	28.03	0.0050	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,098.07450	1,984.275	27.65	0.9937	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		2.17450	1.775	27.65	0.0063	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,780.87880	1,666.731	26.24	0.9855	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		4.97880	4.231	26.24	0.0145	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,116.03680	3,002.594	31.93	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		0.13680	0.094	31.93	0.0004	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,546.55560	2,432.995	29.54	0.9982	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		0.65560	0.495	29.54	0.0018	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,247.36410	2,133.664	28.28	0.9958	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1.46410	1.164	28.28	0.0042	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,156.02230	3,042.584	32.10	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		0.12230	0.084	32.10	0.0003	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,146.02580	3,032.586	32.06	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.12580	0.086	32.06	0.0003	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,136.02940	3,022.589	32.02	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		0.12940	0.089	32.02	0.0003	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		58.19880	37.024	23.62	0.0871	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		1,303.49880	1,396.024	23.62	0.9129	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		70.27110	47.464	23.90	0.1021	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		1,308.17110	1,399.064	23.90	0.8979	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		169.51710	132.822	23.07	0.1838	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,398.21710	1,475.922	23.07	0.8162	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		208.84130	167.160	22.71	0.2045	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,464.64130	1,537.660	22.71	0.7955	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call		0.00000	573.861	20.49	0.5268	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put		0.00000	536.561	20.49	0.4732	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		223.25180	180.082	22.65	0.2129	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,467.25180	1,538.982	22.65	0.7871	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		311.43460	266.348	22.15	0.2543	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,561.03460	1,631.948	22.15	0.7457	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		320.29160	275.026	22.14	0.2584	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,561.89160	1,632.726	22.14	0.7416	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	15.25	Call			2,339.34380	2,225.986	19.67	0.9049	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			80.74380	84.586	19.67	0.0951	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,330.25780	2,216.945	19.65	0.9040	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,348.43850	2,235.036	19.68	0.9058	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			79.83850	83.636	19.68	0.0942	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			81.65780	85.545	19.65	0.0960	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,330.86020	3,214.758	20.91	0.9700	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			22.26020	23.358	20.91	0.0300	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,727.11330	1,621.669	19.24	0.8137	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			178.51330	190.269	19.24	0.1863	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			103.74650	114.521	18.80	0.0932	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,068.27140	2,957.907	18.80	0.9060	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			104.97140	115.807	18.80	0.0940	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,085.83020	2,975.348	18.79	0.9077	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			102.53020	113.248	18.79	0.0923	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,077.04650	2,966.621	18.80	0.9068	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			681.49220	710.593	19.50	0.3147	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			513.89840	476.693	24.34	0.2295	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,084.99840	4,174.093	24.34	0.7705	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,014.29690	1,917.216	19.51	0.6840	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			685.39690	714.616	19.51	0.3160	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,405.17390	2,299.972	19.27	0.7553	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			677.87680	629.064	23.13	0.2941	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,148.97680	3,226.464	23.13	0.7059	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,020.39220	1,923.193	19.50	0.6853	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			476.27390	497.372	19.27	0.2447	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,075.82610	1,977.624	19.47	0.6962	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			646.92610	675.024	19.47	0.3038	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,008.21500	1,911.252	19.51	0.6828	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			689.31500	718.652	19.51	0.3172	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			0.00000	1,622.074	20.73	0.4703	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			0.00000	1,497.572	20.74	0.5287	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			0.00000	1,628.272	20.74	0.4713	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			0.00000	1,493.781	20.75	0.5277	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			0.00000	1,634.481	20.75	0.4723	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			0.00000	1,501.374	20.73	0.5297	0.00	0	0
Total € / R Option												0.00	0	333,270
Total € / R												49,425,419.30	2,868	449,452
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.35490		11.27740			0.0000	0.00	0	14,930
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.51050		11.43340			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.69120		11.61590			0.0000	0.00	0	875
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.86770		11.79500			0.0000	0.00	0	263
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.02810		11.95000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												0.00	0	19,135
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			66.52380	91.819	13.72	0.4416	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			189.12380	136.919	13.72	0.5584	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			63.50940	87.904	13.76	0.4280	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			196.10940	143.004	13.76	0.5720	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.58840	0.756	22.25	0.0053	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,323.18840	1,245.856	22.25	0.9947	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,477.63600	1,555.049	26.43	0.9990	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.23600	0.149	26.43	0.0010	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			879.44120	956.261	20.77	0.9906	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			2.04120	1.361	20.77	0.0094	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			489.06480	562.259	16.95	0.9501	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			11.66480	7.360	16.95	0.0499	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,787.48590	1,864.953	29.34	0.9997	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.08590	0.053	29.34	0.0003	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,777.48860	1,854.955	29.24	0.9997	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.08860	0.055	29.24	0.0003	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,767.49150	1,844.957	29.15	0.9996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.09150	0.057	29.15	0.0004	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,396.72510	1,465.897	17.61	0.9286	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			43.32510	35.397	17.61	0.0714	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,387.47950	1,456.518	17.58	0.9275	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			44.07950	36.018	17.58	0.0725	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,378.24670	1,447.150	17.55	0.9263	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			44.84670	36.649	17.55	0.0737	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			108.85350	96.503	16.84	0.1258	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,531.87700	1,595.089	16.86	0.8772	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			105.97700	93.889	16.86	0.1228	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,523.30740	1,586.388	16.85	0.8757	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			107.40740	95.188	16.85	0.1243	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,514.75350	1,577.703	16.84	0.8742	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,367.02540	1,418.286	16.48	0.7850	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			252.02540	230.586	16.48	0.2150	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,382.02730	1,433.617	16.49	0.7885	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			247.02730	225.917	16.49	0.2115	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,374.51700	1,425.944	16.49	0.7867	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			249.51700	228.244	16.49	0.2133	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			0.00000	753.039	16.43	0.4493	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			0.00000	836.528	16.43	0.5487	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			0.00000	758.428	16.43	0.4513	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			0.00000	831.933	16.44	0.5467	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			0.00000	763.833	16.44	0.4533	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			0.00000	841.139	16.43	0.5507	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R												0.00	0	20,335
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.65280		11.70820			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.86360		11.92130			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.10260		12.39000			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			6.92370	7.040	23.22	0.0356	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			924.84270	869.529	23.50	0.9661	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			6.64270	6.729	23.50	0.0339	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			914.98120	859.682	23.36	0.9653	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			6.78120	6.882	23.36	0.0347	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			905.12370	849.840	23.22	0.9644	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,138.20620	1,081.407	16.81	0.8471	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			86.90620	87.807	16.81	0.1529	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,129.87200	1,073.118	16.81	0.8447	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			88.57200	89.518	16.81	0.1553	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,121.56240	1,064.854	16.80	0.8423	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			90.26240	91.254	16.80	0.1577	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			0.00000	499.613	17.36	0.4556	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			0.00000	777.013	17.36	0.5444	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			0.00000	496.119	17.37	0.4532	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			0.00000	783.519	17.37	0.5468	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			0.00000	492.649	17.39	0.4508	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			0.00000	790.049	17.39	0.5492	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			15.73020		15.83310			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.08700		16.19590			0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			16.49790		16.61000			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			857.53980	752.700	19.50	0.9134	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			24.43980	22.500	19.50	0.0866	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			848.06830	743.715	19.52	0.9102	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			24.96830	23.515	19.52	0.0898	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			867.02390	761.720	19.49	0.9165	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			23.92390	21.520	19.49	0.0835	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,916.17810	1,806.874	19.31	0.8724	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			110.27810	109.874	19.31	0.1276	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,907.25300	1,797.950	19.29	0.8713	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			111.35300	110.950	19.29	0.1287	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,898.33570	1,789.035	19.26	0.8701	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			112.43570	112.035	19.26	0.1299	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
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			0.00000	959.319	20.63	0.5144	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			0.00000	1,061.419	20.63	0.4856	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			0.00000	955.388	20.64	0.5129	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			0.00000	1,067.488	20.64	0.4871	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			0.00000	951.477	20.65	0.5114	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			0.00000	1,073.577	20.65	0.4886	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			2.39460		2.40740			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.41370		2.42930			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.44140		2.46000			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			11.06560	9.383	24.93	0.0229	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,086.67930	1,956.878	24.44	0.9735	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			12.67930	10.878	24.44	0.0265	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,988.54920	1,858.634	23.95	0.9692	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			14.54920	12.634	23.95	0.0308	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,185.06560	2,055.383	24.93	0.9771	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,507.22010	2,351.061	20.98	0.8014	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			314.22010	314.061	20.98	0.1986	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,427.75560	2,272.361	20.92	0.7906	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			334.75560	335.362	20.92	0.2094	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,349.33510	2,194.776	20.85	0.7794	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			356.33510	357.776	20.85	0.2206	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			0.00000	1,516.659	20.37	0.4791	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			0.00000	1,387.477	20.40	0.5102	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			0.00000	1,573.477	20.40	0.4898	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			0.00000	1,345.361	20.43	0.4996	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			0.00000	1,631.361	20.43	0.5004	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			0.00000	1,430.659	20.37	0.5209	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			2.28640		2.30150			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.33510		2.35080			0.0000	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Future			2.39090		2.40000			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			1,542.10700	1,387.686	22.03	0.9406	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			27.10700	23.686	22.03	0.0594	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,445.11180	1,290.523	21.25	0.9325	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
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			30.11180	26.523	21.25	0.0675	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,639.48720	1,485.250	22.81	0.9475	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			24.48720	21.250	22.81	0.0525	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			246.23910	258.115	22.07	0.1676	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,920.86260	2,773.259	22.13	0.8515	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			212.86260	222.259	22.13	0.1485	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,837.07430	2,690.673	22.10	0.8421	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			229.07430	239.673	22.10	0.1579	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,754.23910	2,609.115	22.07	0.8324	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			0.00000	1,579.094	22.40	0.4660	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			0.00000	1,544.663	22.44	0.5241	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			0.00000	1,635.663	22.44	0.4759	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			0.00000	1,502.875	22.49	0.5143	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			0.00000	1,693.875	22.49	0.4857	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			0.00000	1,588.094	22.40	0.5340	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			2.02060		2.03040			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.05750		2.06770			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.09770		2.10850			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.13530		2.14680			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.15000		2.15000			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			59.29210	44.783	21.84	0.1164	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			955.29210	1,038.783	21.84	0.8836	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			48.29230	37.564	22.25	0.0991	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,044.29230	1,131.564	22.25	0.9009	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			39.18210	31.563	22.67	0.0844	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,135.18210	1,225.563	22.67	0.9156	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			642.20270	590.192	19.60	0.4070	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,165.20270	1,215.192	19.60	0.5930	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			608.09330	558.424	19.70	0.3903	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,231.09330	1,283.424	19.70	0.6097	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			575.59100	528.220	19.79	0.3740	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,298.59100	1,353.220	19.79	0.6260	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,186.96190	1,118.320	19.66	0.5002	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,301.96190	1,341.320	19.66	0.4998	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,146.34640	1,079.596	19.74	0.4876	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,361.34640	1,402.596	19.74	0.5124	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,106.98400	1,042.121	19.82	0.4752	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,421.98400	1,465.121	19.82	0.5248	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,656.84440	1,575.368	19.75	0.5513	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,388.84440	1,422.368	19.75	0.4487	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,610.64920	1,530.944	19.79	0.5408	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,442.64920	1,477.944	19.79	0.4592	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,565.50840	1,487.584	19.84	0.5304	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,497.50840	1,534.584	19.84	0.4696	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			0.00000	100.000		1.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.00000	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			0.00000	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.00000	0.000	0.05	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			0.00000	100.000	0.05	1.0000	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			0.15450		0.15500			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15410		0.15460			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15310		0.15370			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15360		0.15000			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			0.07880		0.07930			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06630		0.06490			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06140		0.06030			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05790		0.06000			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			10.38130		10.41300			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.51230		10.54560			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.66930		10.70440			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.82270		10.86000			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			1,273.61670	1,241.919	26.67	0.9961	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.61670	0.619	26.67	0.0039	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,263.64380	1,231.946	26.58	0.9959	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.64380	0.646	26.58	0.0041	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,253.67200	1,221.974	26.49	0.9957	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.67200	0.674	26.49	0.0043	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,547.30100	1,513.255	15.89	0.9692	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			11.70100	10.955	15.89	0.0308	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,566.86520	1,532.831	15.97	0.9704	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			11.26520	10.531	15.97	0.0296	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	9.00	Call			1,557.08120	1,523.041	15.93	0.9698	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			11.48120	10.741	15.93	0.0302	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,338.92450	1,305.676	15.98	0.8586	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			94.52450	96.376	15.98	0.1414	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,330.47210	1,297.264	15.97	0.8567	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			96.07210	97.964	15.97	0.1433	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,322.03970	1,288.873	15.96	0.8547	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			97.63970	99.573	15.96	0.1453	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			0.00000	607.010	16.06	0.5217	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			0.00000	634.310	16.06	0.4783	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			0.00000	602.826	16.07	0.5191	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			0.00000	640.126	16.07	0.4809	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			0.00000	598.672	16.09	0.5166	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			0.00000	645.972	16.09	0.4834	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			1.39130		1.39130			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40690		1.40680			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42310		1.42360			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43370		1.43440			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43000		1.43000			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			87.00000	87.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			187.00000	187.000		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			287.00000	287.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			868.00000	869.000		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			768.00000	769.000		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			668.00000	669.000		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			36.00000	31.000		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			236.00000	231.000		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			136.00000	131.000		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			244.00000	237.000		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			144.00000	137.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			344.00000	337.000		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
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			0.00000	100.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00000	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00000	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			0.00000	100.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08420		1.08650			0.0000	0.00	0	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08760		1.08980			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09170		1.09380			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.09600		1.10000			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			27,534.64000		27,704.46000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,072.45000		28,249.87000			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			11.20970		11.25340			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.38480		11.42870			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.58220		11.63000			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			1,274.61800	1,230.842	26.08	0.9935	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			1.21800	1.142	26.08	0.0065	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,264.66890	1,220.889	26.00	0.9932	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			1.26890	1.189	26.00	0.0068	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,254.72200	1,210.939	25.93	0.9929	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			1.32200	1.239	25.93	0.0071	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,297.78650	1,253.727	17.67	0.8903	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			59.08650	58.927	17.67	0.1097	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,288.75590	1,244.722	17.65	0.8886	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			60.05590	59.922	17.65	0.1114	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,279.73960	1,235.732	17.62	0.8869	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			61.03960	60.932	17.62	0.1131	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			0.00000	572.850	17.24	0.5153	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			0.00000	610.650	17.24	0.4847	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
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			0.00000	568.685	17.25	0.5127	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			0.00000	616.485	17.25	0.4873	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			0.00000	564.551	17.26	0.5101	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			0.00000	622.351	17.26	0.4899	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			5.32220		5.34120			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.27990		5.29660			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.24190		5.26000			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			851.20050	832.242	29.00	0.9994	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.00050	0.042	29.00	0.0006	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			841.20070	822.245	28.79	0.9994	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.00070	0.045	28.79	0.0006	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			831.20100	812.248	28.58	0.9994	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.00100	0.048	28.58	0.0006	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			565.84010	547.313	16.85	0.8854	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			29.24010	27.413	16.85	0.1146	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			557.00380	538.453	16.81	0.8813	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			30.40380	28.553	16.81	0.1187	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			548.20730	529.633	16.78	0.8771	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			31.60730	29.733	16.78	0.1229	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			0.00000	261.923	15.92	0.4945	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			0.00000	242.679	15.89	0.5183	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			0.00000	250.779	15.89	0.4817	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			0.00000	238.218	15.91	0.5119	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			0.00000	256.318	15.91	0.4881	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			0.00000	233.823	15.92	0.5055	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			1.36900		1.37580			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.31110		1.32010			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.21380		1.26000			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									727,781,408.60	44,860	1,434,853
Total Options									0.00	0	2,654,490
Grand Total:									727,781,408.60	44,860	4,089,343