



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/03/2016 Foreign Exchange Future			15.40440		15.41210			0.0000	38,511,000.00	2,500	0
\$ / R On 09/03/2016 Foreign Exchange Future			15.40740		15.41210			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.40740		15.41490			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.41600		15.42360			0.0000	1,314,661,064.00	85,279	362,653
\$ / R On 15/03/2016 Foreign Exchange Future			15.41890		15.42640			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.42180		15.42930			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			15.42470		15.43230			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			15.42760		15.43520			0.0000	0.00	0	0
\$ / R On 22/03/2016 Foreign Exchange Future			15.43950		15.47100			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.44250		15.45000			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.46030		15.46780			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.46620		15.47370			0.0000	0.00	0	485
\$ / R On 04/04/2016 Foreign Exchange Future			15.47810		15.48550			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.48100		15.48850			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.48400		15.49140			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.48700		15.49440			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.49890		15.50620			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.50790		15.47800			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.51090		15.51830			0.0000	3,303,821.70	213	2,267
\$ / R On 18/04/2016 Foreign Exchange Future			15.51990		15.52730			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.52590		15.53330			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			15.54100		15.54840			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.54400		15.55140			0.0000	0.00	0	180
\$ / R	On	28/04/2016	Foreign Exchange Future			15.55000		15.55740			0.0000	0.00	0	62
\$ / R	On	29/04/2016	Foreign Exchange Future			15.55300		15.56040			0.0000	0.00	0	800
\$ / R	On	04/05/2016	Foreign Exchange Future			15.56810		15.57550			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.58620		15.59350			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.59520		15.60250			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.60420		15.61150			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.60730		15.61450			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.61330		15.62050			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.61630		15.48570			0.0000	73,396,610.00	4,700	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.62530		15.63250			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.63740		15.64450			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.64950		15.65640			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.66750		15.67440			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.67360		15.68040			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.67660		15.68340			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.68880		15.69570			0.0000	1,511,066,772.00	96,315	601,932
\$ / R	On	24/06/2016	Foreign Exchange Future			15.72270		15.72950			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.73500		15.74180			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.82110		15.82790			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.82420		15.83090			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.87040		15.87710			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.88270		15.88940			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.88880		15.89550			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.91650		15.92320			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.95040		15.95700			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.95650		15.96310			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.95960		15.96620			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.97200		15.97890			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.97830		15.98530			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.99100		15.99800			0.0000	26,017,357.00	1,627	158,121
\$ / R	On	28/09/2016	Foreign Exchange Future			16.01950		16.02650			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.10820		16.11550			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.21270		16.22020			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.26370		16.27140			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.28020		16.28770			0.0000	5,860,872.00	360	29,093
\$ / R	On	13/03/2017	Foreign Exchange Future			16.55510		16.55700			0.0000	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Future			16.78270		16.78720			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.99410		17.00110			0.0000	0.00	0	0
Total \$ / R Future												2,972,817,496.70	190,994	1,164,812
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Call			4.09210	0.000	21.00	0.0000	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Put			431.99210	435.600	21.00	1.0000	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call			279.55850	264.400	21.00	1.0000	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put			7.45850	0.000	21.00	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call			56.37620	29.153	24.21	0.2514	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put			184.27620	161.753	24.21	0.7486	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call			42.44090	18.657	25.85	0.1688	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put			240.34090	221.257	25.85	0.8312	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,884.93870	2,877.400	30.19	1.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.03870	0.000	30.19	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			95.87180	81.811	19.79	0.3246	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			272.27180	265.811	19.79	0.6754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			68.80770	57.601	20.28	0.2454	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			345.20770	341.601	20.28	0.7546	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			112.33770	96.886	19.54	0.3696	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			238.73770	230.887	19.54	0.6304	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			108.87620	93.698	19.59	0.3603	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			245.27620	237.698	19.59	0.6397	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			105.50050	90.598	19.64	0.3512	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			251.90050	244.598	19.64	0.6488	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			147.49250	129.803	19.10	0.4585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			183.89250	173.803	19.10	0.5415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			130.95760	114.206	19.29	0.4179	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			207.35760	198.206	19.29	0.5821	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			119.51910	103.534	19.44	0.3885	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			225.91910	217.534	19.44	0.6115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			264.50950	251.882	19.76	0.6701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			90.90950	85.882	19.76	0.3299	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			251.38430	237.923	19.63	0.6520	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			97.78430	91.923	19.63	0.3480	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			151.86200	133.955	19.05	0.4689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			178.26200	167.955	19.05	0.5311	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			350.43130	342.287	20.52	0.7657	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			56.83130	56.287	20.52	0.2343	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			327.85380	318.699	20.33	0.7439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			64.25380	62.699	20.33	0.2561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			298.86050	288.233	20.08	0.7126	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			75.26050	72.233	20.08	0.2874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			430.36050	424.908	21.16	0.8285	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			36.76050	38.908	21.16	0.1715	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			422.06900	416.397	21.10	0.8229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			38.46900	40.397	21.10	0.1771	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			358.10920	350.283	20.59	0.7727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			54.50920	54.283	20.59	0.2273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			464.12190	459.437	21.42	0.8495	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			30.52190	33.437	21.42	0.1505	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			455.59520	450.735	21.35	0.8444	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			31.99520	34.735	21.35	0.1556	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			447.12470	442.078	21.29	0.8393	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			33.52470	36.078	21.29	0.1607	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			682.22980	678.975	22.95	0.9352	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			8.62980	12.975	22.95	0.0648	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			635.07060	631.877	22.63	0.9222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			11.47060	15.877	22.63	0.0778	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			543.18570	539.609	21.99	0.8891	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			19.58570	23.609	21.99	0.1109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			926.31070	920.321	24.29	0.9763	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			2.71070	4.321	24.29	0.0237	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			837.36840	832.562	23.87	0.9652	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			3.76840	6.562	23.87	0.0348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			730.01790	726.582	23.27	0.9462	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			6.41790	10.582	23.27	0.0538	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,164.77570	1,157.349	25.42	0.9920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			1.17570	1.349	25.42	0.0080	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,114.99210	1,107.729	25.19	0.9899	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1.39210	1.729	25.19	0.0101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			956.03370	949.750	24.44	0.9792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			2.43370	3.750	24.44	0.0208	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,324.29630	1,316.600	26.18	0.9963	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			0.69630	0.600	26.18	0.0037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,224.56310	1,216.999	25.71	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			0.96310	0.999	25.71	0.0060	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,214.59540	1,207.050	25.66	0.9937	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			0.99540	1.050	25.66	0.0063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,484.02250	1,476.260	26.93	0.9983	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			0.42250	0.260	26.93	0.0017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,474.03560	1,466.274	26.88	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			0.43560	0.274	26.88	0.0018	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,424.10820	1,416.357	26.65	0.9977	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.50820	0.357	26.65	0.0023	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,793.76370	1,786.119	30.35	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			0.16370	0.119	30.35	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,673.83580	1,666.140	28.72	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			0.23580	0.140	28.72	0.0009	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,663.84320	1,656.142	28.58	0.9991	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			0.24320	0.142	28.58	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,163.65620	2,156.076	35.37	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.05620	0.076	35.37	0.0004	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,923.71140	1,916.101	32.11	0.9994	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			0.11140	0.101	32.11	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,873.72900	1,866.107	31.43	0.9994	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			0.12900	0.107	31.43	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,473.62430	2,466.054	39.57	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.02430	0.054	39.57	0.0003	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,323.63620	2,316.063	37.54	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.03620	0.063	37.54	0.0003	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,223.64760	2,216.071	36.18	0.9996	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.04760	0.071	36.18	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,873.60870	2,866.036	45.00	0.9998	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.00870	0.036	45.00	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,683.61410	2,676.043	42.42	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.01410	0.043	42.42	0.0002	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,623.61640	2,616.046	41.61	0.9998	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.01640	0.046	41.61	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,363.60520	3,356.024	51.88	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.00520	0.024	51.88	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,313.60510	3,306.025	51.16	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.00510	0.025	51.16	0.0001	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,163.60480	3,156.028	48.97	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.00480	0.028	48.97	0.0001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,423.60530	3,416.023	52.76	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.00530	0.024	52.76	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,383.60530	3,376.024	52.17	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.00530	0.024	52.17	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,373.60520	3,366.024	52.03	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.00520	0.024	52.03	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,593.60560	3,586.021	55.23	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.00560	0.021	55.23	0.0001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,513.60550	3,506.022	54.07	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.00550	0.022	54.07	0.0001	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,473.60540	3,466.023	53.48	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.00540	0.023	53.48	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,873.60580	3,866.017	59.31	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.00580	0.017	59.31	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,823.60580	3,816.018	58.58	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.00580	0.018	58.58	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,623.60560	3,616.021	55.67	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.00560	0.021	55.67	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,373.60570	4,366.012	66.58	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00570	0.012	66.58	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00050	0.001	68.88	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,726.40050	7,734.001	68.88	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	68.88	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,576.40000	134,584.000	68.88	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			0.05000	0.044	37.31	0.0002	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,816.45000	2,824.044	37.31	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.39300	0.452	68.88	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,806.79300	4,814.452	68.88	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.00730	0.009	68.88	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,626.40730	6,634.009	68.88	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			0.95090	0.805	31.79	0.0042	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,757.35090	1,764.805	31.79	0.9958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			0.47990	0.407	32.99	0.0022	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,986.87990	1,994.407	32.99	0.9978	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			0.24100	0.206	34.24	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			2,226.64100	2,234.205	34.24	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			2.33150	1.959	29.58	0.0100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,428.73150	1,435.959	29.58	0.9900	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			2.11430	1.784	30.09	0.0091	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,478.51430	1,485.784	30.09	0.9909	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			1.64620	1.395	30.85	0.0071	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,578.04620	1,585.395	30.85	0.9929	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			5.01950	4.113	26.04	0.0218	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,081.41950	1,088.113	26.04	0.9782	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			4.45750	3.662	26.55	0.0193	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			1,130.85750	1,137.662	26.55	0.9807	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			2.85950	2.382	28.57	0.0123	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,329.25950	1,336.382	28.57	0.9877	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			9.03390	7.356	23.72	0.0394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			855.43390	861.356	23.72	0.9606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			7.49950	6.111	24.43	0.0327	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			923.89950	930.111	24.43	0.9673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			5.67040	4.636	25.54	0.0246	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			1,032.07040	1,038.636	25.54	0.9754	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			14.83310	12.061	22.31	0.0636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			701.23310	706.061	22.31	0.9364	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			12.61500	10.285	22.51	0.0551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			739.01500	744.285	22.51	0.9449	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			10.95160	8.920	23.01	0.0478	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			787.35160	792.920	23.01	0.9522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			33.59610	27.403	21.27	0.1314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			509.99610	511.403	21.27	0.8686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			23.83800	19.352	21.71	0.0969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			590.23800	593.352	21.71	0.9031	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			22.93030	18.610	21.76	0.0937	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			599.33030	602.611	21.76	0.9063	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			57.88660	48.061	20.53	0.2115	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			384.28660	382.061	20.53	0.7885	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			53.95260	44.660	20.63	0.1990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			400.35260	398.660	20.63	0.8010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			40.44040	33.138	21.02	0.1547	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			466.84040	467.138	21.02	0.8453	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			98.99910	84.656	19.74	0.3333	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			265.39910	258.656	19.74	0.6667	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			59.41360	46.213	19.90	0.1979	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			423.01360	417.313	19.90	0.8021	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			805.59610	799.063	20.32	0.9614	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			6.29610	7.263	20.32	0.0386	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,089.53460	2,081.986	31.70	0.9991	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.23460	0.186	31.70	0.0009	0.00	0	17,991
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			89.00160	79.262	20.32	0.2682	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			396.70160	394.562	20.32	0.7318	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call			115.21120	103.363	20.33	0.3141	0.00	0	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			370.01120	365.763	20.33	0.6859	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call			0.00000	217.145	19.22	0.4866	1,085,727.00	5,000	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put			0.00000	247.645	19.22	0.5134	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,782.03090	1,774.437	24.95	0.9926	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			2.03090	1.937	24.95	0.0074	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			553.23430	540.914	18.87	0.7971	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			73.23430	68.414	18.87	0.2029	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			406.53560	394.512	18.84	0.6277	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			188.73560	184.212	18.84	0.3723	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			126.17310	116.949	20.20	0.2636	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			618.37310	616.648	20.20	0.7364	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,667.83030	3,660.301	25.91	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.03030	0.001	25.91	0.0000	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,969.33260	1,962.122	23.00	0.9935	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.53260	1.822	23.00	0.0065	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			34.17800	31.043	22.01	0.0816	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,290.47800	1,294.843	22.01	0.9184	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	35.22	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,704.50000	100,711.900	35.22	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			46.81930	42.645	22.12	0.0978	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,348.31930	1,351.645	22.12	0.9022	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			196.43340	186.695	20.04	0.3375	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			577.93340	575.695	20.04	0.6625	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			159.67340	150.905	20.50	0.2804	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			708.27340	706.905	20.50	0.7196	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			126.58360	118.818	20.98	0.2269	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			862.18360	861.818	20.98	0.7731	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			202.07420	192.794	20.18	0.3208	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			675.87420	673.894	20.18	0.6792	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			0.00000	396.444	19.18	0.5281	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			0.00000	358.544	19.18	0.4719	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			253.57110	243.808	20.07	0.3667	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			625.27110	622.908	20.07	0.6333	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			61.90360	57.177	22.36	0.1059	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,624.60360	1,627.277	22.36	0.8941	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,573.54070	1,565.669	18.27	0.9598	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			16.24070	15.769	18.27	0.0402	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			455.36700	444.371	18.97	0.5530	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			348.06700	344.471	18.97	0.4470	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			107.79900	101.194	21.61	0.1701	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,284.49900	1,285.294	21.61	0.8299	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	25/04/2016	Foreign Exchange Option	16.81	Call			112.23090	105.494	21.63	0.1682	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,373.83090	1,374.494	21.63	0.8318	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			132.59920	125.178	21.40	0.1927	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,271.19920	1,271.178	21.40	0.8073	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,062.09470	2,054.842	19.95	0.9753	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			10.69470	10.842	19.95	0.0247	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			395.61610	385.086	19.33	0.4723	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			504.21610	501.086	19.33	0.5277	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			205.13100	195.834	20.61	0.2799	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			943.73100	941.834	20.61	0.7201	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,751.78600	3,744.392	24.67	0.9990	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.38600	0.392	24.67	0.0010	0.00	0	250
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			361.43490	350.970	19.56	0.4348	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			584.03490	580.970	19.56	0.5652	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			233.69790	223.860	20.47	0.3041	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			903.29790	900.860	20.47	0.6959	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			160.85940	152.513	21.24	0.2136	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,285.35940	1,284.413	21.24	0.7864	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,381.50440	1,374.569	18.15	0.8846	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			68.00440	68.369	18.15	0.1154	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			537.59870	526.872	18.94	0.5405	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			454.09870	450.672	18.94	0.4595	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			371.15770	359.839	19.80	0.4023	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			748.65770	744.639	19.80	0.5977	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			380.60270	369.040	19.72	0.4044	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			759.10270	754.840	19.72	0.5956	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			169.90570	161.294	21.55	0.2040	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,505.40570	1,503.994	21.55	0.7960	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			503.04830	491.217	19.24	0.4912	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			582.54830	577.917	19.24	0.5088	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			0.00000	596.566	18.95	0.5580	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			0.00000	460.266	18.95	0.4420	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			682.52620	671.671	18.74	0.5960	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			410.02620	406.371	18.74	0.4040	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			390.90320	378.625	19.99	0.3879	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			876.40320	871.225	19.99	0.6121	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			250.47490	239.722	21.03	0.2681	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,305.97490	1,302.322	21.03	0.7319	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,846.98650	3,840.093	23.71	0.9952	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.48650	2.693	23.71	0.0048	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,172.66330	2,166.473	19.36	0.9522	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			28.16330	29.073	19.36	0.0478	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,052.81110	1,044.183	18.16	0.7481	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			216.41110	214.683	18.16	0.2519	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,478.90590	3,472.587	21.68	0.9913	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.50590	5.087	21.68	0.0087	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			706.08710	694.139	18.79	0.5779	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			481.68710	476.639	18.79	0.4221	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,253.68970	1,245.097	18.13	0.7953	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			173.28970	171.497	18.13	0.2047	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			567.96520	554.794	19.26	0.4914	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			667.56520	661.194	19.26	0.5086	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,418.34100	2,412.585	19.30	0.9594	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			24.94100	25.985	19.30	0.0406	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,408.74170	2,402.981	19.28	0.9589	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			25.34170	26.381	19.28	0.0411	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,399.14880	2,393.382	19.27	0.9583	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			25.74880	26.782	19.27	0.0417	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,518.13780	2,512.108	19.20	0.9636	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			22.43780	23.308	19.20	0.0364	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,431.62380	2,425.663	19.09	0.9587	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			25.92380	26.863	19.09	0.0413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,422.04000	2,416.086	19.08	0.9581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			26.34000	27.286	19.08	0.0419	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,412.46130	2,406.515	19.07	0.9575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			26.76130	27.715	19.07	0.0425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,231.67560	2,225.880	18.83	0.9448	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			35.97560	37.080	18.83	0.0552	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,203.35950	2,197.588	18.80	0.9425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			37.65950	38.788	18.80	0.0575	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,597.16180	1,589.410	18.04	0.8683	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			101.46180	100.610	18.04	0.1317	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,555.27210	1,547.460	18.05	0.8599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			109.57210	108.660	18.05	0.1401	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,353.31580	1,345.185	18.11	0.8135	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			157.61580	156.385	18.11	0.1865	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,172.37630	1,163.931	18.16	0.7621	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			216.67630	215.131	18.16	0.2379	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,165.13270	1,156.673	18.16	0.7599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			219.43270	217.873	18.16	0.2401	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,095.27460	1,085.476	18.18	0.7366	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			249.57460	246.676	18.18	0.2634	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,042.27690	1,031.110	18.23	0.7172	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			276.57690	272.310	18.23	0.2828	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,016.44200	1,005.196	18.28	0.7071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			290.74200	286.396	18.28	0.2929	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			997.35850	986.054	18.31	0.6995	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			301.65850	297.254	18.31	0.3005	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			544.90760	531.395	19.45	0.4668	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			749.20760	742.595	19.45	0.5332	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			533.80080	520.329	19.50	0.4596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			768.10080	761.529	19.50	0.5404	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			508.70290	495.339	19.62	0.4429	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			813.00290	806.539	19.62	0.5571	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			491.45950	478.179	19.70	0.4312	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			845.75950	839.379	19.70	0.5688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			474.76690	461.584	19.79	0.4197	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			879.06690	872.784	19.79	0.5803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			452.30580	439.263	19.91	0.4040	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			926.60580	920.463	19.91	0.5960	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			442.99670	430.015	19.96	0.3973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			947.29670	941.215	19.96	0.6027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			433.86940	420.954	20.01	0.3908	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			968.16940	962.154	20.01	0.6092	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			424.92420	412.081	20.06	0.3843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			989.22420	983.281	20.06	0.6157	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			359.92740	347.350	20.47	0.3354	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,164.22740	1,158.550	20.47	0.6646	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			352.59130	340.110	20.52	0.3297	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,186.89130	1,181.310	20.52	0.6703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			347.78930	335.368	20.56	0.3259	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,202.08930	1,196.569	20.56	0.6741	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			329.23070	317.072	20.71	0.3112	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,263.53070	1,258.272	20.71	0.6888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			324.75230	312.659	20.74	0.3076	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,279.05230	1,273.859	20.74	0.6924	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			291.12810	279.573	21.04	0.2802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,405.42810	1,400.773	21.04	0.7198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			270.13860	258.963	21.24	0.2626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,494.43860	1,490.163	21.24	0.7374	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			268.31260	257.172	21.26	0.2611	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,502.61260	1,498.372	21.26	0.7389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			264.69700	253.626	21.29	0.2580	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,518.99700	1,514.826	21.29	0.7420	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			255.88390	244.985	21.38	0.2505	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,560.18390	1,556.185	21.38	0.7495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			247.38040	236.658	21.48	0.2432	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,601.68040	1,597.858	21.48	0.7568	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			245.71780	235.029	21.49	0.2417	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,610.01780	1,606.229	21.49	0.7583	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			240.79890	230.215	21.55	0.2374	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,635.09890	1,631.415	21.55	0.7626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			148.57200	140.880	22.69	0.1548	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,242.87200	2,242.080	22.69	0.8452	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			128.85580	121.788	23.02	0.1360	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,433.15580	2,432.988	23.02	0.8640	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			122.93280	116.064	23.13	0.1302	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,497.23280	2,497.264	23.13	0.8698	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	18.17	Call			114.98100	108.390	23.29	0.1225	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,589.28100	2,589.590	23.29	0.8775	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			86.71050	81.210	23.97	0.0941	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,991.01050	2,992.410	23.97	0.9059	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,540.55360	3,534.145	21.36	0.9911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.85360	5.345	21.36	0.0089	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,799.55670	2,793.321	19.56	0.9764	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			13.85670	14.521	19.56	0.0236	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,711.83650	2,705.662	19.45	0.9729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			16.13650	16.862	19.45	0.0271	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			371.96000	359.274	20.74	0.3278	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,282.46000	1,276.574	20.74	0.6722	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			946.64930	938.344	18.61	0.6570	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			387.14930	385.643	18.61	0.3430	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,285.58860	2,279.497	18.52	0.9387	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			43.78860	44.497	18.52	0.0613	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			390.89260	378.648	20.67	0.3370	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,269.09260	1,263.648	20.67	0.6630	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			301.69540	290.500	21.40	0.2700	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,599.89540	1,595.500	21.40	0.7300	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,946.24160	3,939.864	21.89	0.9925	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.44160	4.864	21.89	0.0075	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			504.26280	491.887	20.58	0.3770	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,276.36280	1,270.787	20.58	0.6230	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			217.35910	209.001	23.00	0.1819	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,579.45910	2,577.901	23.00	0.8181	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			326.08910	315.998	22.00	0.2589	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,945.18910	1,941.798	22.00	0.7411	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,037.31660	4,031.335	20.83	0.9901	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.41660	7.135	20.83	0.0099	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,387.37330	2,381.359	17.99	0.9301	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			56.47330	57.159	17.99	0.0699	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			385.27170	373.954	21.48	0.2990	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,684.37170	1,679.754	21.48	0.7010	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,189.40660	3,184.427	17.16	0.9794	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.30660	14.027	17.16	0.0206	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			976.79360	966.742	19.04	0.5954	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			619.69360	616.342	19.04	0.4046	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			576.39100	564.081	20.53	0.3969	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,296.99100	1,291.381	20.53	0.6031	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			404.58060	393.103	21.82	0.2917	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,899.08060	1,894.303	21.82	0.7083	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			854.78210	843.646	19.44	0.5353	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			799.28210	794.846	19.44	0.4647	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			376.33880	365.232	22.22	0.2669	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,153.13880	2,148.732	22.22	0.7331	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			338.22820	327.769	22.52	0.2433	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,345.02820	2,341.269	22.52	0.7567	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,131.30160	4,125.419	19.82	0.9885	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.10160	8.919	19.82	0.0115	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,487.79890	2,483.830	17.46	0.9247	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			64.59890	67.331	17.46	0.0753	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,347.51540	2,343.737	17.36	0.9035	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			90.51540	93.337	17.36	0.0965	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			401.40180	390.015	22.20	0.2742	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,184.40180	2,179.615	22.20	0.7258	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			390.82130	379.598	22.27	0.2680	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,233.82130	2,229.198	22.27	0.7320	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,521.99660	2,518.355	17.12	0.9251	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			64.99660	67.954	17.12	0.0749	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,286.98860	2,283.071	17.46	0.8935	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			103.88860	106.571	17.46	0.1065	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			492.60250	480.476	21.56	0.3258	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,829.50250	1,823.976	21.56	0.6742	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,534.50650	2,528.957	17.11	0.9243	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			68.30650	69.357	17.11	0.0757	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			400.72340	388.961	22.28	0.2713	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,234.52340	2,229.361	22.28	0.7287	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,436.45430	1,429.006	18.46	0.7137	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			407.55430	407.006	18.46	0.2863	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			280.54190	273.759	23.48	0.1972	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,011.64190	3,011.759	23.48	0.8028	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,727.57880	2,718.391	16.70	0.9421	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			52.27880	50.091	16.70	0.0579	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,745.76160	2,736.581	16.67	0.9438	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			50.46160	48.281	16.67	0.0562	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,736.66410	2,727.479	16.68	0.9430	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			51.36410	49.179	16.68	0.0570	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,771.16060	1,764.711	18.25	0.7883	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			273.16060	273.711	18.25	0.2117	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			786.99080	775.386	20.13	0.4675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,148.99080	1,144.386	20.13	0.5325	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			634.06780	621.941	20.84	0.3931	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,496.06780	1,490.941	20.84	0.6069	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			486.84630	475.021	21.82	0.3136	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,988.84630	1,984.020	21.82	0.6864	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,742.06240	2,733.244	16.74	0.9408	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			54.06240	52.244	16.74	0.0592	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			448.12860	436.632	22.10	0.2919	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,150.12860	2,145.632	22.10	0.7081	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			220.27390	212.876	24.70	0.1532	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,772.27390	3,771.876	24.70	0.8468	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			737.24780	725.435	20.34	0.4441	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,249.24780	1,244.435	20.34	0.5559	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,805.79500	2,796.992	16.64	0.9466	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			47.79500	45.992	16.64	0.0534	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,760.21230	2,751.396	16.71	0.9425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			52.21230	50.396	16.71	0.0575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,751.13130	2,742.313	16.72	0.9416	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			53.13130	51.313	16.72	0.0584	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,607.45200	2,598.577	17.12	0.9194	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			80.95200	79.077	17.12	0.0806	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			381.19180	370.871	22.77	0.2481	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,604.69180	2,601.371	22.77	0.7519	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			357.63560	347.798	22.98	0.2346	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,741.13560	2,738.298	22.98	0.7654	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,238.93000	4,231.597	19.29	0.9858	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.43000	12.097	19.29	0.0142	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			370.16150	361.353	23.40	0.2268	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,104.66150	3,103.153	23.40	0.7732	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,330.69910	4,324.300	19.16	0.9828	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			15.19910	16.100	19.16	0.0172	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,711.70300	2,704.503	17.30	0.9114	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			96.20300	96.303	17.30	0.0886	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			380.68650	371.713	23.30	0.2326	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,035.18650	3,033.513	23.30	0.7674	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			382.22950	374.370	23.91	0.2179	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,562.02950	3,561.670	23.91	0.7821	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,437.37890	4,431.119	18.61	0.9814	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.17890	18.419	18.61	0.0186	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,830.82940	2,823.911	17.27	0.9062	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			110.62940	111.211	17.27	0.0938	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,653.83880	3,646.872	17.17	0.9589	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			42.43880	43.172	17.17	0.0411	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,673.03780	3,666.106	17.20	0.9596	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			41.63780	42.406	17.20	0.0404	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,663.43660	3,656.487	17.18	0.9592	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			42.03660	42.787	17.18	0.0408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,076.54550	3,069.119	16.87	0.9234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			88.84550	88.919	16.87	0.0766	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,067.84660	3,060.430	16.88	0.9226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			90.14660	90.230	16.88	0.0774	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,033.18300	3,025.819	16.94	0.9190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,681.38080	10,687.693	26.52	0.9787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,505.70060	4,499.276	18.21	0.9811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.00060	19.076	18.21	0.0189	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,866.83510	6,870.499	26.52	0.9125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,146.62410	3,139.107	16.75	0.9303	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	13.22	Put			78.92410	78.907	16.75	0.0697	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,085.26000	3,077.819	16.85	0.9243	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			87.56000	87.619	16.85	0.0757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			29.08080	27.893	26.52	0.0213	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,024.41800	5,025.686	26.52	0.8332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			285.36530	279.453	26.52	0.1550	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,237.66530	5,239.253	26.52	0.8450	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			279.01390	273.181	26.52	0.1521	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,291.31390	5,292.981	26.52	0.8479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			144.53510	140.699	26.52	0.0875	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,435.44580	4,436.071	25.73	0.8073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			336.11040	329.606	26.52	0.1772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,848.41040	4,849.406	26.52	0.8228	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			323.92640	317.559	26.52	0.1719	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,936.22640	4,937.359	26.52	0.8281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			312.11800	305.886	26.52	0.1668	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,175.18210	4,175.548	25.23	0.7960	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			377.02170	369.964	25.37	0.2006	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,249.32170	4,249.764	25.37	0.7994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			367.19770	360.270	25.63	0.1951	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,379.49770	4,380.070	25.63	0.8049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			363.14580	356.271	25.73	0.1927	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,871.37540	3,871.418	24.64	0.7814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			404.05590	396.663	24.75	0.2158	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,926.35590	3,926.463	24.75	0.7842	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			392.79730	385.540	25.00	0.2095	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,055.09730	4,055.340	25.00	0.7905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			382.88210	375.748	25.23	0.2040	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,330.01930	3,329.401	23.59	0.7496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			455.90770	447.917	23.74	0.2444	3,128,699.55	6,985	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,418.20770	3,417.717	23.74	0.7556	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			413.34960	405.845	24.55	0.2210	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,825.64960	3,825.645	24.55	0.7790	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			409.07540	401.618	24.64	0.2186	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,106.39700	3,105.407	23.27	0.7320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			491.09450	482.737	23.38	0.2617	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,183.39450	3,182.537	23.38	0.7383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			488.26650	479.934	23.40	0.2604	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,200.56650	3,199.734	23.40	0.7396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			467.71930	459.601	23.59	0.2504	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,419.90350	2,417.679	22.23	0.6660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			581.49320	572.295	22.67	0.3042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,703.79320	2,702.095	22.67	0.6958	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			574.48430	565.348	22.72	0.3010	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,736.78430	2,735.148	22.72	0.6990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			504.09700	495.607	23.27	0.2680	0.00	0	17,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,456.21620	1,454.015	20.58	0.5272	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			770.81700	760.466	21.54	0.3872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,993.11700	1,990.265	21.54	0.6128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			727.84950	717.575	21.77	0.3689	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,130.14950	2,127.375	21.77	0.6311	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			647.60350	637.878	22.23	0.3340	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,267.74650	1,266.114	20.24	0.4901	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,063.54560	1,054.290	20.31	0.5021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,305.84560	1,304.090	20.31	0.4979	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,007.43520	997.871	20.50	0.4815	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,409.73520	1,407.671	20.50	0.5185	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			983.91620	974.216	20.58	0.4728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			986.92650	986.510	19.69	0.4259	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,190.18950	1,181.693	19.92	0.5462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,102.48950	1,101.493	19.92	0.4538	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,111.61300	1,102.620	20.16	0.5192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,223.91300	1,222.420	20.16	0.4808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,085.44650	1,076.314	20.24	0.5099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			725.17780	726.168	19.12	0.3539	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,477.08460	1,470.384	19.20	0.6359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			759.38460	760.184	19.20	0.3641	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,365.13740	1,357.796	19.46	0.6025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			877.43740	877.596	19.46	0.3975	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,274.62650	1,266.710	19.69	0.5741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			587.98600	589.735	18.77	0.3099	8,238,593.76	13,970	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,670.00790	1,664.235	18.79	0.6887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			592.30790	594.035	18.79	0.3113	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,565.43690	1,559.192	19.00	0.6608	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			677.73690	678.992	19.00	0.3392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,512.87780	1,506.368	19.12	0.6461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			481.04520	483.198	18.66	0.2694	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,813.34610	1,807.906	18.69	0.7210	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			505.64610	507.707	18.69	0.2790	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,800.51140	1,795.053	18.70	0.7182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			512.81140	514.853	18.70	0.2818	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,675.68600	1,669.935	18.77	0.6901	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			95.48300	95.619	16.94	0.0810	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,905.19580	2,898.050	17.16	0.9047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			117.49580	117.850	17.16	0.0953	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,047.98470	2,042.948	18.56	0.7681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			390.28470	392.748	18.56	0.2319	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,858.74520	1,853.398	18.66	0.7306	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,278.42800	1,273.362	20.50	0.5185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,471.42800	1,468.262	20.50	0.4815	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			645.88440	639.806	23.52	0.2922	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,468.88440	3,464.706	23.52	0.7078	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	13/03/2017	Foreign Exchange Option	15.70	Call			1,721.84910	1,718.048	19.24	0.6445	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			864.84910	862.948	19.24	0.3555	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,702.23230	1,698.393	19.29	0.6395	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			885.23230	883.293	19.29	0.3605	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			449.44020	445.137	26.52	0.2029	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,312.44020	5,310.037	26.52	0.7971	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,191.75670	1,186.115	20.77	0.4911	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,634.75670	1,631.015	20.77	0.5089	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			707.53350	701.050	23.08	0.3169	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,150.53350	3,145.950	23.08	0.6831	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,919.52210	1,918.163	19.01	0.6893	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			702.52210	703.063	19.01	0.3107	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,913.78000	1,912.352	19.02	0.6881	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			706.78000	707.252	19.02	0.3119	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,908.05240	1,906.561	19.02	0.6869	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			711.05240	711.461	19.02	0.3131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			889.23300	887.939	19.61	0.3226	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,157.21780	2,151.559	19.60	0.6795	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			880.01780	878.859	19.60	0.3205	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,151.81560	2,146.096	19.60	0.6784	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			884.61560	883.396	19.60	0.3216	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,146.43300	2,140.639	19.61	0.6774	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,644.98460	1,634.304	21.47	0.5202	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,013.88460	2,010.204	21.47	0.4798	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,641.51510	1,630.822	21.48	0.5193	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,020.41510	2,016.722	21.48	0.4807	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,638.06250	1,627.341	21.49	0.5185	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,026.96250	2,023.241	21.49	0.4815	0.00	0	0
Total \$ / R Option												12,453,020.31	25,955	2,226,493
Total \$ / R												2,985,270,517.01	216,949	3,391,305
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.41600		15.42360			0.0000	770,800.00	50	858
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.68880		15.69570			0.0000	78,444.00	5	562
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.99100		15.99800			0.0000	143,919.00	9	132
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.28020		16.28770			0.0000	0.00	0	20
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.55510		16.55700			0.0000	0.00	0	0
Total \$ / R MAXI Future												993,163.00	64	1,572
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			303,360.58460	302,603.092	47.17	0.9999	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			0.58460	3.092	47.17	0.0001	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			302,360.59910	301,603.121	47.03	0.9999	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			0.59910	3.121	47.03	0.0001	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			301,360.61410	300,603.151	46.90	0.9999	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			0.61410	3.151	46.90	0.0001	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			228,850.35600	228,266.036	18.91	0.9491	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			3,280.35600	3,386.035	18.91	0.0509	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			227,901.44240	227,317.923	18.89	0.9484	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			3,331.44240	3,437.923	18.89	0.0516	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			226,953.22490	226,370.508	18.88	0.9477	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			3,383.22490	3,490.508	18.88	0.0523	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			42,828.08820	42,745.887	18.49	0.2926	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			142,992.19200	142,206.734	18.49	0.7057	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			43,192.19200	43,106.734	18.49	0.2943	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			142,357.81940	141,569.496	18.50	0.7040	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			43,557.81940	43,469.496	18.50	0.2960	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			143,628.08820	142,845.887	18.49	0.7074	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			51,151.66910	51,414.435	18.75	0.2808	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			180,293.20810	179,800.767	18.76	0.7178	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			51,523.20810	51,780.767	18.76	0.2822	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			179,665.88470	179,168.695	18.76	0.7164	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			51,895.88470	52,148.695	18.76	0.2836	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			180,921.66910	180,434.435	18.75	0.7192	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			163,483.65830	163,101.512	20.77	0.5089	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			118,851.33330	118,277.323	20.78	0.4901	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			164,151.33330	163,767.323	20.78	0.5099	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			119,517.06400	118,947.450	20.76	0.4922	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			162,817.06400	162,437.450	20.76	0.5078	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			119,183.65830	118,611.512	20.77	0.4911	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												993,163.00	64	1,572
£ / R	On	14/03/2016	Foreign Exchange Future			21.87230	21.84770		0.0000		4,921,267.50	225	26,768	
£ / R	On	15/04/2016	Foreign Exchange Future			22.00970	21.98460		0.0000		792,349.20	36	121	
£ / R	On	28/04/2016	Foreign Exchange Future			22.06590	22.04080		0.0000		0.00	0	157	
£ / R	On	13/06/2016	Foreign Exchange Future			22.26700	22.24080		0.0000		467,607.00	21	34,117	
£ / R	On	08/09/2016	Foreign Exchange Future			22.66260	22.63590		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.71430	22.68830		0.0000		0.00	0	1,478	
£ / R	On	19/12/2016	Foreign Exchange Future			23.14890	23.12350		0.0000		0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Future			23.56760	23.53480		0.0000		0.00	0	0	
Total £ / R Future												6,181,223.70	282	62,641
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,658.18510	2,682.542	33.04	0.9991	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		0.48510	0.241	33.04	0.0009	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,648.19610	2,672.546	32.97	0.9990	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		0.49610	0.246	32.97	0.0010	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,638.20740	2,662.551	32.90	0.9990	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		0.50740	0.251	32.90	0.0010	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call		1,107.58870	1,131.919	23.15	0.9632	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put		9.88870	9.619	23.15	0.0368	0.00	0	21,300	
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call		468.11220	468.468	21.39	0.7388	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	21.50	Put			120.41220	96.168	21.39	0.2612	0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			176.08230	155.747	20.83	0.3860	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			378.38230	333.447	20.83	0.6140	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			11.83620	7.644	23.42	0.0303	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,314.13620	1,285.344	23.42	0.9697	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			3.38940	2.194	29.24	0.0082	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			2,105.68940	2,079.894	29.24	0.9918	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			0.18790	0.119	34.16	0.0005	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,452.48790	3,427.819	34.16	0.9995	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			96.42720	89.827	23.61	0.1137	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,311.82720	2,280.127	23.61	0.8863	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			733.43910	730.976	21.84	0.5220	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			732.63910	705.076	21.84	0.4780	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			387.06270	376.462	23.19	0.2510	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,446.26270	2,409.462	23.19	0.7490	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			124.30460	118.272	24.52	0.0945	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,383.50460	4,351.272	24.52	0.9055	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,073.96830	2,081.825	21.34	0.7913	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			323.16830	304.825	21.34	0.2087	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,066.46350	2,074.232	21.34	0.7900	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			325.66350	307.232	21.34	0.2100	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,058.96920	2,066.656	21.34	0.7888	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			328.16920	309.656	21.34	0.2112	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,742.74940	3,708.200	24.03	0.7537	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,231.52240	1,205.270	22.06	0.4225	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,612.53190	1,612.910	22.07	0.5764	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,236.63190	1,210.310	22.07	0.4236	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,607.64670	1,607.967	22.07	0.5753	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,241.74670	1,215.367	22.07	0.4247	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			528.64940	520.800	24.03	0.2463	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,204.32270	2,211.710	21.87	0.6940	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			768.42270	749.110	21.87	0.3060	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,617.42240	1,617.870	22.06	0.5775	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,338.68040	1,334.680	22.13	0.5014	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,650.38040	1,620.380	22.13	0.4986	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,334.67980	1,330.638	22.13	0.5004	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,656.37980	1,626.338	22.13	0.4996	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,342.69150	1,338.733	22.12	0.5025	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,644.39150	1,614.433	22.12	0.4975	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,777.01480	1,771.104	20.90	0.5497	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,663.51480	1,632.204	20.90	0.4503	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			695.53800	684.286	23.20	0.2625	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,512.03800	4,475.386	23.20	0.7375	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,948.85180	1,944.430	20.72	0.5852	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,455.35180	1,425.530	20.72	0.4148	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,944.15520	1,939.683	20.72	0.5843	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	22.64	Put			1,460.65520	1,430.783	20.72	0.4157	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,939.46050	1,934.954	20.73	0.5834	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,465.96050	1,436.054	20.73	0.4166	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,917.90260	4,935.793	20.88	0.9085	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			204.40260	196.893	20.88	0.0915	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,868.90110	1,862.905	20.59	0.5265	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,084.10110	2,045.305	20.59	0.4735	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,865.02350	1,858.989	20.59	0.5257	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,090.22350	2,051.389	20.59	0.4743	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,872.78670	1,866.830	20.58	0.5273	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,077.98670	2,039.230	20.58	0.4727	0.00	0	0
Total £ / R Option												0.00	0	87,277
Total £ / R												6,181,223.70	282	149,918
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13668		0.13581			0.0000	0.00	0	4,704
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13949		0.13860			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14274		0.14184			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14594		0.14503			0.0000	0.00	0	170
Total ¥ / R Future												0.00	0	11,496
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,581.00210	1,667.804	25.82	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.00210	0.004	25.82	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,581.00000	3,667.800	31.83	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	31.83	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,581.00000	2,667.800	31.83	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	31.83	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			20.97590	18.401	16.76	0.0371	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,020.79060	1,088.231	16.91	0.8028	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			160.39060	139.031	16.91	0.1972	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,862.29530	2,951.058	17.95	0.9955	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			1.89530	1.858	17.95	0.0045	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,881.37590	1,967.601	16.76	0.9629	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,198.53850	3,287.637	17.88	0.9802	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.93850	14.137	17.88	0.0198	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,252.51840	2,336.371	17.20	0.9255	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			68.91840	62.871	17.20	0.0745	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,435.97010	1,503.594	17.30	0.7888	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			252.37010	230.094	17.30	0.2112	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.01430	0.012	27.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,496.61430	26,406.212	27.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00910	0.008	27.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,496.60910	27,406.208	27.33	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00580	0.005	27.33	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,496.60580	28,406.205	27.33	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
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,496
€ / R	On	14/03/2016	Foreign Exchange Future			17.02090		16.89240			0.0000	26,416,436.80	1,552	58,377
€ / R	On	22/03/2016	Foreign Exchange Future			17.04940		16.92060			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.05650		16.92760			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.14290		17.01370			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.18540		17.05590			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.19300		17.06360			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.19690		17.06740			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.29780		17.16740			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.30560		17.17510			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.37220		17.24130			0.0000	38,740,006.00	2,230	43,537
€ / R	On	19/09/2016	Foreign Exchange Future			17.77230		17.63930			0.0000	0.00	0	7,218
€ / R	On	19/12/2016	Foreign Exchange Future			18.16360		18.02980			0.0000	0.00	0	4,500
€ / R	On	13/03/2017	Foreign Exchange Future			18.53940		18.39930			0.0000	0.00	0	0
Total € / R Future												65,156,442.80	3,782	114,036
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,042.43110	3,170.941	45.19	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.03110	0.041	45.19	0.0002	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			759.56790	880.778	24.35	0.9552	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			17.16790	9.878	24.35	0.0448	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,842.41180	3,970.920	55.01	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.01180	0.020	55.01	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,692.41180	3,820.922	52.93	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.01180	0.022	52.93	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			950.52170	1,076.585	26.27	0.9742	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			8.12170	5.685	26.27	0.0258	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			214.50520	260.779	22.41	0.6035	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			222.10520	139.879	22.41	0.3965	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.46720	0.514	64.50	0.0013	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			5,008.06720	4,879.614	64.50	0.9987	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,933.15320	2,061.389	35.49	0.9979	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			0.75320	0.489	35.49	0.0021	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			625.62330	739.303	23.96	0.9228	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			33.22330	18.403	23.96	0.0772	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			288.46820	354.066	22.77	0.7067	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			156.06820	93.165	22.77	0.2933	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,862.45170	2,990.960	43.62	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.05170	0.060	43.62	0.0002	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			911.39480	1,037.235	25.89	0.9712	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			8.99480	6.335	25.89	0.0288	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			901.62970	1,027.410	25.79	0.9704	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			9.22970	6.510	25.79	0.0296	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,902.44620	3,030.955	43.97	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	13.99	Put			0.04620	0.055	43.97	0.0002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,843.38070	1,971.508	34.71	0.9973	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			0.98070	0.608	34.71	0.0027	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,524.54950	1,652.230	31.85	0.9941	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			2.14950	1.330	31.85	0.0059	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,882.44890	3,010.958	43.79	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.04890	0.058	43.79	0.0002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,292.66430	2,421.111	38.64	0.9991	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.26430	0.211	38.64	0.0009	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,993.03200	2,121.324	36.02	0.9982	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			0.63200	0.424	36.02	0.0018	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,892.44750	3,020.957	43.88	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.04750	0.057	43.88	0.0002	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			16.84300	18.199	24.22	0.0541	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,516.24300	1,388.799	24.22	0.9459	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			20.27910	21.707	23.41	0.0612	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,512.67910	1,385.207	23.41	0.9388	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			93.43010	99.986	22.66	0.1573	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,579.73010	1,457.086	22.66	0.8427	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			125.69690	133.289	22.26	0.1816	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,639.79690	1,517.889	22.26	0.8184	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			484.30840	526.440	20.10	0.5221	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			590.70840	503.440	20.10	0.4779	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			137.78930	145.842	22.21	0.1909	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,640.38930	1,518.942	22.21	0.8091	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			220.96470	232.587	21.81	0.2383	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,733.56470	1,614.786	21.81	0.7617	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			229.28840	241.407	21.82	0.2428	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,734.18840	1,615.807	21.82	0.7572	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,083.05430	2,198.848	19.61	0.9098	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			91.75430	76.648	19.61	0.0902	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,074.12300	2,189.719	19.60	0.9089	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,091.99440	2,207.986	19.63	0.9107	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			90.69440	75.786	19.63	0.0893	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			92.82300	77.519	19.60	0.0911	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,065.45330	3,193.693	21.14	0.9716	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			24.15330	21.493	21.14	0.0284	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,492.45580	1,589.163	19.12	0.8185	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			211.15580	176.963	19.12	0.1815	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			122.82740	103.333	18.43	0.0883	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,803.51490	2,916.887	18.44	0.9108	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			124.21490	104.587	18.44	0.0892	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,820.74920	2,934.390	18.42	0.9125	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			121.44920	102.090	18.42	0.0875	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,812.12740	2,925.633	18.43	0.9117	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			754.41060	702.901	19.36	0.3172	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	21.90	Call			442.56900	449.283	24.21	0.2219	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,312.76900	4,185.683	24.21	0.7781	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,788.45550	1,870.501	19.36	0.6816	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			758.65550	706.901	19.36	0.3184	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,158.73970	2,254.513	19.16	0.7540	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			575.08860	595.140	22.96	0.2860	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,345.28860	3,231.540	22.96	0.7140	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,794.21060	1,876.501	19.36	0.6828	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			528.93970	490.913	19.16	0.2460	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,846.68530	1,931.094	19.33	0.6939	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			716.88530	667.494	19.33	0.3061	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,782.70840	1,864.522	19.36	0.6803	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			762.90840	710.922	19.36	0.3197	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,692.15050	1,609.497	20.54	0.4744	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,397.83350	1,455.123	20.55	0.5246	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,698.53350	1,615.723	20.55	0.4754	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,394.21910	1,451.352	20.56	0.5236	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,704.91910	1,621.952	20.56	0.4764	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,401.45050	1,458.897	20.54	0.5256	0.00	0	0
Total € / R Option												0.00	0	333,270
Total € / R												65,156,442.80	3,782	447,306
AUS / R	On	14/03/2016	Foreign Exchange Future			11.47670		11.46030			0.0000	2,410,107.00	210	13,737
AUS / R	On	13/06/2016	Foreign Exchange Future			11.63100		11.61350			0.0000	3,605,610.00	310	2,944
AUS / R	On	19/09/2016	Foreign Exchange Future			11.80630		11.78840			0.0000	0.00	0	875
AUS / R	On	19/12/2016	Foreign Exchange Future			11.97680		11.95920			0.0000	0.00	0	130
AUS / R	On	13/03/2017	Foreign Exchange Future			12.14170		12.11990			0.0000	0.00	0	0
Total AUS / R Future												6,015,717.00	520	17,686
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,140.67440	1,123.843	27.56	0.9957	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			2.39220	2.111	22.61	0.0174	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			135.89420	142.696	17.04	0.6247	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			75.59420	65.996	17.04	0.3753	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			129.64380	136.072	16.94	0.6099	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			79.34380	69.372	16.94	0.3901	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.97440	0.543	27.56	0.0043	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.01390	0.029	41.57	0.0002	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,660.33170	1,676.745	36.37	0.9997	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.03170	0.045	36.37	0.0003	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,060.57400	1,076.868	26.07	0.9985	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			0.27400	0.168	26.07	0.0015	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			662.69220	678.811	22.61	0.9826	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,970.31310	1,986.728	41.92	0.9998	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.01310	0.028	41.92	0.0002	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,960.31350	1,976.729	41.74	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
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.01350	0.029	41.74	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,950.31390	1,966.729	41.57	0.9998	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,541.77410	1,559.281	18.03	0.9412	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			28.27410	28.281	18.03	0.0588	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,560.78880	1,578.304	18.09	0.9431	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			27.28880	27.304	18.09	0.0569	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,551.27740	1,568.788	18.06	0.9422	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			27.77740	27.788	18.06	0.0578	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,659.07200	1,677.405	16.98	0.8911	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			80.67200	81.105	16.98	0.1089	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,676.76550	1,695.125	17.00	0.8938	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			78.36550	78.825	17.00	0.1062	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,667.91190	1,686.258	16.99	0.8924	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			79.51190	79.958	16.99	0.1076	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			204.95960	205.302	16.64	0.1954	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,486.17580	1,504.100	16.62	0.8030	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			206.97580	207.300	16.62	0.1970	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,502.15640	1,520.119	16.65	0.8062	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			202.95640	203.319	16.65	0.1938	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,494.15960	1,512.102	16.64	0.8046	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			711.31350	702.466	16.34	0.4310	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			880.72870	893.792	16.33	0.5730	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			700.82870	692.092	16.33	0.4270	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			875.96310	888.969	16.33	0.5710	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			706.06310	697.269	16.33	0.4290	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			871.21350	884.166	16.34	0.5690	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												6,015,717.00	520	18,886
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.52690		11.55750			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.73290		11.76350			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.96300		11.99460			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			3.78210	4.424	26.63	0.0288	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			771.05920	741.044	26.97	0.9731	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			3.55920	4.144	26.97	0.0269	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			761.16850	731.182	26.80	0.9721	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			3.66850	4.282	26.80	0.0279	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			751.28210	721.324	26.63	0.9712	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			988.69110	962.599	16.69	0.8241	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			95.19110	99.699	16.69	0.1759	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			980.56810	954.542	16.68	0.8213	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			97.06810	101.642	16.68	0.1787	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			972.47330	946.513	16.68	0.8186	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			98.97330	103.613	16.68	0.1814	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			441.66170	426.134	17.26	0.4174	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			827.06170	843.134	17.26	0.5826	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			438.47060	422.992	17.28	0.4150	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			833.87060	849.992	17.28	0.5850	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			435.30570	419.876	17.29	0.4127	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			840.70570	856.876	17.29	0.5873	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			15.52230		15.43120			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			15.86650		15.77350			0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			16.25980		16.16570			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			467.67650	547.468	22.44	0.8857	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			36.47650	25.168	22.44	0.1143	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			459.42480	538.536	22.40	0.8815	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			38.22480	26.236	22.40	0.1185	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			475.98990	556.438	22.48	0.8897	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			34.78990	24.138	22.48	0.1103	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,526.71570	1,600.018	18.98	0.8525	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			143.21570	123.518	18.98	0.1475	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,518.68870	1,591.793	18.98	0.8508	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			145.18870	125.293	18.98	0.1492	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,510.68170	1,583.585	18.99	0.8491	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			147.18170	127.085	18.99	0.1509	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			802.28580	826.435	20.63	0.4753	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,236.58580	1,166.635	20.63	0.5247	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			798.87000	822.876	20.64	0.4738	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,243.17000	1,173.076	20.64	0.5262	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			795.47360	819.333	20.65	0.4722	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,249.77360	1,179.533	20.65	0.5278	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			2.36800		2.36570			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.39150		2.38820			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.41970		2.41590			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			3.68260	5.090	28.71	0.0161	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,661.32270	1,686.056	27.98	0.9807	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			4.32270	6.056	27.98	0.0193	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,562.10090	1,587.232	27.25	0.9769	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			5.10090	7.232	27.25	0.0231	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,760.68260	1,785.090	28.71	0.9839	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,114.54530	2,139.433	20.62	0.7869	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			332.54530	324.433	20.62	0.2131	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,037.94370	2,062.151	20.55	0.7750	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			355.94370	347.151	20.55	0.2250	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,962.58740	1,986.087	20.49	0.7627	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			380.58740	371.087	20.49	0.2373	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,608.20230	1,581.006	20.08	0.5045	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,226.76500	1,236.647	20.11	0.4845	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,667.76500	1,639.647	20.11	0.5155	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,187.39820	1,196.376	20.13	0.4736	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,728.39820	1,699.376	20.13	0.5264	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,267.20230	1,278.006	20.08	0.4955	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			2.28410		2.26740			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.33240		2.31510			0.0000	0.00	0	80
DKK / R	On	19/09/2016	Foreign Exchange Future			2.38700		2.36930			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	80
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,194.09310	1,356.398	28.12	0.9551	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			20.09310	15.398	28.12	0.0449	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,099.88930	1,259.665	27.43	0.9458	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			25.88930	18.665	27.43	0.0542	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,291.22080	1,453.731	28.80	0.9627	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			17.22080	12.731	28.80	0.0373	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			251.56800	219.177	21.91	0.1520	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,422.99120	2,559.948	21.85	0.8384	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			271.99120	235.948	21.85	0.1616	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,583.30940	2,727.377	21.98	0.8572	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			232.30940	203.377	21.98	0.1428	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,502.56800	2,643.177	21.91	0.8480	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,647.28560	1,543.315	21.97	0.4711	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,399.44960	1,470.373	22.01	0.5186	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,706.44960	1,600.373	22.01	0.4814	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,359.62810	1,429.132	22.06	0.5084	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,766.62810	1,659.132	22.06	0.4916	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,440.28560	1,513.315	21.97	0.5289	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	80
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.98490		1.98570			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.02090		2.02150			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.05980		2.06020			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.09630		2.09620			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	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			9.45990	5.800	25.73	0.0239	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,352.45990	1,356.800	25.73	0.9761	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			7.77430	4.704	26.40	0.0194	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,450.77430	1,455.704	26.40	0.9806	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			6.42470	3.842	27.08	0.0158	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,549.42470	1,554.842	27.08	0.9842	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			449.93340	435.986	19.74	0.3374	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,434.93340	1,426.985	19.74	0.6626	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			425.42590	411.729	19.88	0.3221	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,510.42590	1,502.729	19.88	0.6779	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			402.26130	388.827	20.01	0.3073	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,587.26130	1,579.826	20.01	0.6927	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			929.66180	919.096	19.65	0.4487	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,527.66180	1,521.096	19.65	0.5513	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			895.82290	884.901	19.72	0.4363	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,593.82290	1,586.900	19.72	0.5637	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			863.16740	851.906	19.79	0.4240	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,661.16740	1,653.906	19.79	0.5760	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,354.26280	1,351.325	19.73	0.5091	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,592.26280	1,588.325	19.73	0.4909	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,316.17880	1,312.805	19.79	0.4986	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,654.17880	1,649.805	19.79	0.5014	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,279.14340	1,275.345	19.86	0.4883	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,717.14340	1,712.345	19.86	0.5117	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			100.00000	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			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.00000	0.000	0.06	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			100.00000	100.000	0.06	1.0000	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.15160		0.15200			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15160		0.15280			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15000		0.15170			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
KES / R	On	19/12/2016	Foreign Exchange Future			0.15090		0.15090			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,532
Total KES / R												0.00	0	2,532
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07740		0.07750			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06860		0.06840			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06290		0.06270			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05890		0.05880			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			10.41210		10.44350			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.54320		10.57430			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.69490		10.72710			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.84340		10.87760			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			1,303.79430	1,272.361	35.36	0.9981	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.29430	0.261	35.36	0.0019	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,293.80670	1,262.371	35.20	0.9980	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.30670	0.271	35.20	0.0020	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,283.81960	1,252.381	35.05	0.9980	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.31960	0.281	35.05	0.0020	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,571.81850	1,541.296	15.79	0.9756	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			7.51850	8.096	15.79	0.0244	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,591.53640	1,560.982	15.88	0.9766	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			7.23640	7.782	15.88	0.0234	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,581.67600	1,551.137	15.83	0.9761	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			7.37600	7.937	15.83	0.0239	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,345.57310	1,319.205	15.71	0.8698	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			78.47310	84.305	15.71	0.1302	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,336.96870	1,310.675	15.71	0.8680	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			79.86870	85.775	15.71	0.1320	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,328.38390	1,302.166	15.70	0.8661	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			81.28390	87.266	15.70	0.1339	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			620.90090	602.832	15.84	0.5262	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			593.30090	609.432	15.84	0.4738	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			616.35520	598.600	15.85	0.5236	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			598.75520	615.200	15.85	0.4764	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			611.83200	594.395	15.86	0.5210	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			604.23200	620.995	15.86	0.4790	0.00	0	0
Total NZ\$ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.38180		1.38160			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39710		1.39680			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41340		1.41280			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42580		1.42510			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			184.00000	182.000		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			284.00000	282.000		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			384.00000	382.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			768.00000	771.000		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			668.00000	671.000		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			568.00000	571.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			72.00000	66.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			128.00000	134.000		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			28.00000	34.000		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			151.00000	158.000		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			51.00000	58.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			251.00000	258.000		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			100.00000	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			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00060	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			100.00000	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			1.10410		1.09520			0.0000	2,208.20	2	350
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10730		1.09850			0.0000	2,214.60	2	2
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11140		1.10260			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
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11570		1.10700			0.0000	0.00	0	0
Total QUANTO € / \$ Future												4,422.80	4	352
Total QUANTO € / \$												4,422.80	4	352
RAIN	On	13/06/2016	Foreign Exchange Future			27,321.00000		27,214.25000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27,845.91000		27,736.23000			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			11.13020		11.16550			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.30430		11.34000			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.49710		11.53500			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			1,185.62850	1,150.247	25.90	0.9995	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			0.12850	0.047	25.90	0.0005	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,175.63210	1,140.254	25.93	0.9995	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			0.13210	0.054	25.93	0.0005	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,165.63590	1,130.261	25.96	0.9994	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			0.13590	0.061	25.96	0.0006	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,202.19960	1,170.377	17.15	0.8884	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			52.19960	56.077	17.15	0.1116	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,193.08900	1,161.629	17.14	0.8864	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			53.08900	57.329	17.14	0.1136	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,184.28770	1,152.906	17.14	0.8843	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			54.28770	58.606	17.14	0.1157	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			536.73720	519.517	17.19	0.4913	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			621.73720	642.417	17.19	0.5087	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			532.60060	515.599	17.20	0.4886	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			627.60060	648.499	17.20	0.5114	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			528.49110	511.704	17.22	0.4859	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			633.49110	654.604	17.22	0.5141	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			5.27960		5.25960			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.23820		5.21820			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.20370		5.18060			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			769.60000	789.600	23.70	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.00000	0.000	23.70	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
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			759.60000	779.600	23.76	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.00000	0.000	23.76	0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			749.60000	769.600	23.82	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.00000	0.000	23.82	0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			490.30530	508.893	17.04	0.8715	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			32.10530	30.693	17.04	0.1285	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			481.64260	500.164	17.00	0.8670	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			33.44260	31.964	17.00	0.1330	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			473.02770	491.479	16.96	0.8623	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			34.82770	33.279	16.96	0.1377	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			294.29610	280.664	16.13	0.5193	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			212.86710	222.790	16.10	0.4934	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			282.26710	269.090	16.10	0.5066	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			208.85040	218.546	16.11	0.4870	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			288.25040	274.846	16.11	0.5130	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			204.89610	214.364	16.13	0.4807	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			1.34950		1.34940			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.29260		1.29460			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.17220		1.23600			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												3051168466.00	195,646	1,404,415
Total Options												12453020.31	25,955	2,648,240
Grand Total:												3,063,621,486.31	221,601	4,052,655