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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/02/2016 Foreign Exchange Future			15.17470		15.23500			0.0000	0.00	0	0
\$ / R On 24/02/2016 Foreign Exchange Future			15.17760		15.23500			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.17760		15.23500			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.17760		15.23790			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.18610		15.24640			0.0000	0.00	0	306
\$ / R On 01/03/2016 Foreign Exchange Future			15.18890		15.24930			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.19170		15.25210			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.19460		15.25500			0.0000	3,008,530.80	198	269
\$ / R On 04/03/2016 Foreign Exchange Future			15.19740		15.25780			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.20600		15.26640			0.0000	714,682.00	47	301
\$ / R On 08/03/2016 Foreign Exchange Future			15.20890		15.14100			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.21740		15.27780			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.22600		15.28630			0.0000	967,795,012.00	63,562	781,001
\$ / R On 15/03/2016 Foreign Exchange Future			15.22890		15.28920			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.23170		15.29200			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.25170		15.31200			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.26890		15.32930			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.27470		15.33510			0.0000	0.00	0	359
\$ / R On 04/04/2016 Foreign Exchange Future			15.28620		15.34670			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.28910		15.34960			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.29200		15.35250			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	07/04/2016	Foreign Exchange Future			15.29490		15.35540			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			15.30650		15.36700			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.31810		15.37860			0.0000	0.00	0	2,267
\$ / R	On	18/04/2016	Foreign Exchange Future			15.32680		15.38730			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			15.33250		15.39310			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.34700		15.40760			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.34990		15.41060			0.0000	0.00	0	180
\$ / R	On	29/04/2016	Foreign Exchange Future			15.35870		15.41940			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			15.37330		15.43410			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.39080		15.45180			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.39960		15.46060			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.40830		15.46940			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.41120		15.47240			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.41710		15.47820			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			15.42870		15.36100			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.44060		15.50200			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.45260		15.51410			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.47060		15.53220			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.47660		15.53820			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.47960		15.54120			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.49160		15.55330			0.0000	179,718,051.60	11,601	201,685
\$ / R	On	24/06/2016	Foreign Exchange Future			15.52470		15.58650			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.53670		15.59850			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.62080		15.68300			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.62380		15.68600			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.66880		15.73130			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.68080		15.74330			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			15.71400		15.77680			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.74850		15.81150			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.75480		15.81780			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.75790		15.82090			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.77050		15.83360			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.77680		15.83990			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.78930		15.85250			0.0000	19,736,625.00	1,250	136,817
\$ / R	On	28/09/2016	Foreign Exchange Future			15.81760		15.88080			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.90550		15.96910			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.00930		16.07340			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.06050		16.12530			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.07660		16.14150			0.0000	16,076,600.00	1,000	16,853
\$ / R	On	13/03/2017	Foreign Exchange Future			16.33420		16.39880			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.56850		16.63100			0.0000	0.00	0	0
Total \$ / R Future												1,187,049,501.40	77,658	1,144,969
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Call			1.22000	0.000	20.60	0.0000	0.00	0	0
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Put			586.22000	645.300	20.60	1.0000	0.00	0	0
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Call			7.14660	0.843	35.82	0.0089	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	24/02/2016	Foreign Exchange Option	15.87	Put			642.14660	693.243	35.82	0.9911	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			419.54030	355.762	26.39	0.8772	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			24.54030	18.162	26.39	0.1228	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			24.90160	10.168	27.77	0.0736	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			429.90160	472.568	27.77	0.9264	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,435.00000	3,377.600	42.48	1.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	42.48	0.0000	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,735.00690	1,677.622	44.51	0.9998	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.00690	0.022	44.51	0.0002	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			604.12100	543.215	28.74	0.9148	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			16.22100	15.615	28.74	0.0852	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			5.43820	4.012	24.13	0.0231	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			919.03820	977.912	24.13	0.9769	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,327.43660	1,266.750	25.86	0.9959	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			1.03660	0.650	25.86	0.0041	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			657.55740	603.296	22.56	0.9155	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			11.15740	17.196	22.56	0.0845	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Call			0.00000	146.100	18.06	0.4933	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Put			0.00000	157.200	18.06	0.5067	3,144,000.00	20,000	20,000
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			5.06220	2.395	22.39	0.0145	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			1,015.76220	1,073.495	22.39	0.9855	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			648.16930	592.628	20.17	0.9031	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			16.06930	20.928	20.17	0.0969	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			89.28420	57.792	18.66	0.2377	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			337.18420	366.092	18.66	0.7623	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call			24.32380	12.088	19.05	0.0653	0.00	0	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put			632.22380	680.388	19.05	0.9347	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			666.59300	610.898	20.23	0.9101	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			14.49300	19.198	20.23	0.0899	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			657.36450	601.747	20.20	0.9067	0.00	0	20,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			15.26450	20.047	20.20	0.0933	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call			41.08280	24.248	19.62	0.1089	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put			576.08280	619.648	19.62	0.8911	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call			122.34460	88.020	19.23	0.2937	0.00	0	2,500
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put			334.54460	360.620	19.23	0.7063	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call			799.29930	740.665	19.45	0.9381	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put			11.49930	13.265	19.45	0.0619	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			651.12170	589.872	17.81	0.8697	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			34.72170	33.872	17.81	0.1303	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call			0.00000	252.087	18.21	0.5577	1,260,433.00	5,000	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put			0.00000	183.187	18.21	0.4423	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,747.92370	2,687.541	27.93	0.9994	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.12370	0.141	27.93	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,720.78320	1,778.575	21.85	0.9834	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			22.90700	15.041	20.57	0.0500	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,236.60700	1,289.041	20.57	0.9500	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			20.18340	13.127	20.63	0.0443	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			1,283.88340	1,337.126	20.63	0.9557	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			11.98940	7.515	20.87	0.0269	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,475.68940	1,531.515	20.87	0.9731	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			40.19410	27.618	20.29	0.0849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			1,023.89410	1,071.618	20.29	0.9151	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			33.99320	23.032	20.37	0.0726	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,087.69320	1,137.032	20.37	0.9274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			25.95880	17.211	20.51	0.0563	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			1,189.65880	1,241.211	20.51	0.9437	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			58.23330	41.332	20.09	0.1197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			881.93330	925.332	20.09	0.8803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			53.16540	37.429	20.14	0.1101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			916.86540	961.429	20.14	0.8899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			47.37350	33.014	20.20	0.0990	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			961.07350	1,007.014	20.20	0.9010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			90.22490	67.402	19.74	0.1803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			703.92490	741.402	19.74	0.8197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			75.29300	55.205	19.94	0.1525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			778.99300	819.205	19.94	0.8475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			73.77960	53.982	19.96	0.1497	40,486.65	750	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			787.47960	827.982	19.96	0.8503	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			121.01630	93.198	19.42	0.2352	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			584.71630	617.198	19.42	0.7648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			116.44060	89.316	19.46	0.2273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			600.14060	633.316	19.46	0.7727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			99.61600	75.185	19.63	0.1974	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			663.31600	699.185	19.63	0.8026	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			163.51400	129.911	19.07	0.3061	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			467.21400	493.911	19.07	0.6939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			160.53090	127.299	19.09	0.3013	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			474.23090	501.298	19.09	0.6987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			133.14110	103.555	19.31	0.2560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			546.84110	577.555	19.31	0.7440	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			175.91130	140.819	18.98	0.3258	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			439.61130	464.819	18.98	0.6742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			172.74080	138.022	19.00	0.3208	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			446.44080	472.022	19.00	0.6792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			169.61780	135.272	19.03	0.3158	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			453.31780	479.272	19.03	0.6842	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			206.65170	168.188	18.79	0.3727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			380.35170	402.188	18.79	0.6273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			0.00000	155.525	18.87	0.3514	2,332,869.00	15,000	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			0.00000	429.525	18.87	0.6486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			182.39510	146.556	18.94	0.3359	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			426.09510	450.556	18.94	0.6641	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		296.26470	249.015	18.33	0.4939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		259.96470	273.015	18.33	0.5061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		286.31110	240.216	18.37	0.4818	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		270.01110	284.216	18.37	0.5182	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		210.32080	171.483	18.77	0.3781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		374.02080	395.483	18.77	0.6219	2,966,121.75	7,500	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call		360.82890	309.830	18.27	0.5672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put		204.52890	213.830	18.27	0.4328	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		343.91010	293.796	18.29	0.5489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		217.61010	227.796	18.29	0.4511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		322.15770	273.281	18.31	0.5244	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		235.85770	247.281	18.31	0.4756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		420.94340	367.260	18.23	0.6274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		164.64340	171.260	18.23	0.3726	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		414.67660	361.243	18.23	0.6215	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		168.37660	175.243	18.23	0.3785	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call		366.58440	315.297	18.27	0.5733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put		200.28440	209.297	18.27	0.4267	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		446.56550	391.933	18.21	0.6509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		150.26550	155.933	18.21	0.3491	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		440.07740	385.674	18.21	0.6451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		153.77740	159.674	18.21	0.3549	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		433.64330	379.477	18.22	0.6392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		157.34330	163.477	18.22	0.3608	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		618.09450	559.265	18.09	0.7797	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		81.79450	83.265	18.09	0.2203	24,979.38	300	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		579.97270	521.808	18.12	0.7550	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		93.67270	95.808	18.12	0.2450	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		507.40990	450.903	18.17	0.7020	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		121.10990	124.903	18.17	0.2980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		826.31230	763.964	17.98	0.8814	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		40.01230	37.964	17.98	0.1186	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		747.53070	687.219	18.02	0.8491	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		51.23070	51.219	18.02	0.1509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		657.37070	597.976	18.07	0.8030	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		71.07070	71.976	18.07	0.1970	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,048.27590	987.832	19.31	0.9296	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		21.97590	21.832	19.31	0.0704	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,001.24200	940.484	19.03	0.9215	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		24.94200	24.484	19.03	0.0785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		853.47010	791.407	18.14	0.8889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		37.17010	35.407	18.14	0.1111	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,200.87620	1,141.164	20.20	0.9504	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		14.57620	15.164	20.20	0.0496	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,105.15810	1,045.034	19.64	0.9383	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		18.85810	19.034	19.64	0.0617	0.00	0	800

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	14.21	Call			1,095.64670	1,035.473	19.58	0.9369	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			19.34670	19.473	19.58	0.0631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,355.89750	1,296.578	21.08	0.9651	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			9.59750	10.578	21.08	0.0349	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,346.15340	1,286.818	21.03	0.9643	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			9.85340	10.818	21.03	0.0357	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,297.53470	1,238.101	20.75	0.9602	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			11.23470	12.101	20.75	0.0398	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,660.43900	1,600.930	22.54	0.9832	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			4.13900	4.930	22.54	0.0168	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,542.09610	1,482.941	22.14	0.9769	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			5.79610	6.941	22.14	0.0231	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,532.25310	1,473.095	22.08	0.9764	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			5.95310	7.095	22.08	0.0236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,027.72750	1,967.657	23.76	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			1.42750	1.657	23.76	0.0060	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,789.15980	1,729.380	22.97	0.9882	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			2.85980	3.381	22.97	0.0118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,739.59870	1,679.912	22.80	0.9865	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			3.29870	3.912	22.80	0.0135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,336.86960	2,276.641	24.79	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.56960	0.641	24.79	0.0024	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,187.19100	2,127.019	24.29	0.9962	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.89100	1.019	24.29	0.0038	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,087.49700	2,027.382	23.96	0.9950	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.19700	1.382	23.96	0.0050	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,736.46860	2,676.180	26.12	0.9993	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.16860	0.180	26.12	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,546.60190	2,486.331	25.49	0.9987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.30190	0.331	25.49	0.0013	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,486.66230	2,426.400	25.29	0.9985	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.36230	0.400	25.29	0.0015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,226.35390	3,166.048	28.28	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.05390	0.048	28.28	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,176.35690	3,116.051	27.92	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.05690	0.051	27.92	0.0002	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,026.36830	2,966.070	27.08	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.06830	0.070	27.08	0.0003	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,286.35050	3,226.045	28.71	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.05050	0.045	28.71	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,246.35280	3,186.047	28.42	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.05280	0.047	28.42	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,236.35330	3,176.048	28.35	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.05330	0.048	28.35	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,456.34220	3,396.036	29.93	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.04220	0.036	29.93	0.0001	0.00	0	1,204

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,376.34590	3,316.040	29.36	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.04590	0.040	29.36	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,336.34790	3,276.042	29.07	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.04790	0.042	29.07	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,736.33140	3,676.026	31.94	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.03140	0.026	31.94	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,686.33310	3,626.028	31.58	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.03310	0.028	31.58	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,486.34080	3,426.035	30.15	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.04080	0.035	30.15	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,236.31860	4,176.015	35.53	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.01860	0.015	35.53	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00120	0.000	37.44	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,863.70120	7,924.000	37.44	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	37.44	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,713.70000	134,774.000	37.44	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			1.25840	0.817	27.56	0.0028	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,954.95840	3,014.817	27.56	0.9972	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.54360	0.243	37.44	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,944.24360	5,004.243	37.44	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.01380	0.004	37.44	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,763.71380	6,824.004	37.44	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			5.27360	3.390	22.68	0.0123	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,898.97360	1,957.390	22.68	0.9877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			3.70010	2.372	23.74	0.0086	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			2,127.40010	2,186.372	23.74	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			2.62500	1.684	24.84	0.0060	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			2,366.32500	2,425.684	24.84	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			9.16550	5.956	21.16	0.0216	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,572.86550	1,629.956	21.16	0.9784	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			8.40100	5.447	21.39	0.0198	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,622.10100	1,679.447	21.39	0.9802	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			7.08320	4.575	21.85	0.0166	0.00	0	31,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			119.31800	92.190	19.58	0.2276	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			620.11800	653.289	19.58	0.7724	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,954.09490	1,894.047	22.76	0.9918	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.09490	2.347	22.76	0.0082	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			727.86840	668.636	18.22	0.8221	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			65.86840	66.936	18.22	0.1779	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			524.54660	471.293	18.26	0.6509	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			182.54660	189.593	18.26	0.3491	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,647.20070	1,588.026	19.24	0.9796	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			5.20070	6.326	19.24	0.0204	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,835.40020	1,774.295	18.91	0.9835	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			6.10020	5.395	18.91	0.0165	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			400.27950	349.753	18.05	0.5200	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			320.97950	330.853	18.05	0.4800	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			156.56740	127.094	19.49	0.2409	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			787.26740	818.194	19.49	0.7591	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,529.55950	3,469.147	26.45	0.9993	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.25950	0.247	26.45	0.0007	0.00	0	250
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			57.36060	43.021	21.05	0.0926	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,452.26060	1,498.321	21.05	0.9074	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	30.18	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,843.30000	100,903.800	30.18	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			213.30810	177.684	19.14	0.2939	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			733.70810	758.584	19.14	0.7061	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			65.69740	49.948	20.96	0.1000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,506.09740	1,550.848	20.96	0.9000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			177.98000	145.945	19.48	0.2480	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			865.48000	893.945	19.48	0.7520	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			144.95450	116.920	19.84	0.2042	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			1,019.55450	1,052.020	19.84	0.7958	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			213.85240	178.009	19.19	0.2796	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			826.85240	851.509	19.19	0.7204	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			258.53840	218.360	19.05	0.3178	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			769.93840	790.260	19.05	0.6822	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			435.93150	384.175	18.03	0.4794	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			468.63150	477.375	18.03	0.5206	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			74.48370	57.368	21.17	0.0996	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,777.18370	1,820.568	21.17	0.9004	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,457.95120	1,394.806	17.34	0.9208	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			40.65120	38.006	17.34	0.0792	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			119.90270	95.798	20.50	0.1535	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,436.80270	1,473.298	20.50	0.8465	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			123.25470	99.204	20.63	0.1519	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,525.65470	1,562.204	20.63	0.8481	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			210.73080	175.904	19.66	0.2460	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,090.13080	1,116.004	19.66	0.7540	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			142.74760	116.105	20.43	0.1726	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,422.14760	1,456.205	20.43	0.8274	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,612.02970	3,551.213	23.32	0.9971	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.42970	1.313	23.32	0.0029	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,933.51640	1,870.526	18.31	0.9578	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			22.91640	20.626	18.31	0.0422	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			385.08030	336.213	18.50	0.4122	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			634.48030	646.313	18.50	0.5878	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			236.96970	199.931	19.58	0.2673	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,047.56970	1,071.231	19.58	0.7327	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			169.05820	140.137	20.44	0.1912	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,434.95820	1,466.837	20.44	0.8088	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,285.90890	1,220.921	17.35	0.8364	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			114.10890	110.121	17.35	0.1636	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			513.59180	459.400	18.26	0.4800	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			571.79180	578.600	18.26	0.5200	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			363.65460	317.811	19.15	0.3565	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			883.05460	898.211	19.15	0.6435	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			372.39380	326.152	19.11	0.3590	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			892.99380	907.851	19.11	0.6410	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			177.40030	149.011	20.93	0.1847	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,655.00030	1,687.811	20.93	0.8153	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			484.10590	431.854	18.66	0.4382	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			705.90590	714.754	18.66	0.5618	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			0.00000	586.787	18.10	0.5377	2,933,935.00	5,000	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			0.00000	518.087	18.10	0.4623	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,046.66770	1,983.311	18.14	0.9338	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			44.66770	42.711	18.14	0.0662	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			382.57440	337.018	19.47	0.3473	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,010.57440	1,026.418	19.47	0.6527	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			252.78650	218.051	20.52	0.2417	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,450.78650	1,477.451	20.52	0.7583	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,706.02320	3,644.777	22.12	0.9929	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			4.02320	4.177	22.12	0.0071	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			987.23130	923.955	17.61	0.6927	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			293.13130	291.355	17.61	0.3073	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			671.64050	613.167	18.32	0.5249	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			589.44050	592.567	18.32	0.4751	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,338.83070	3,277.515	20.10	0.9883	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			6.63070	6.915	20.10	0.0117	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			546.99570	494.933	18.91	0.4445	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			788.79570	798.333	18.91	0.5555	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,175.04650	1,110.351	17.57	0.7464	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			236.84650	233.751	17.57	0.2536	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,289.06510	2,226.752	18.21	0.9448	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			37.86510	37.152	18.21	0.0552	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,279.66850	2,217.316	18.19	0.9441	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			38.46850	37.716	18.19	0.0559	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,270.27900	2,207.889	18.18	0.9433	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			39.07900	38.289	18.18	0.0567	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,645.92290	2,688.026	22.66	0.8789	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			121.34780	102.710	22.81	0.1141	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,738.04780	2,781.110	22.81	0.8859	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			93.06170	78.066	23.46	0.0887	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,139.76170	3,186.466	23.46	0.9113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,400.30780	3,338.629	19.83	0.9884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			7.00780	7.029	19.83	0.0116	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,664.23410	2,602.784	18.49	0.9671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			20.93410	21.184	18.49	0.0329	0.00	0	6,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,577.72620	2,516.111	18.39	0.9624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		24.42620	24.511	18.39	0.0376	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,387.31410	2,325.187	18.18	0.9502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		34.01410	33.587	18.18	0.0498	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,302.57740	2,240.147	18.09	0.9437	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		39.27740	38.547	18.09	0.0563	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,293.20170	2,230.736	18.08	0.9429	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		39.90170	39.136	18.08	0.0571	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,283.83540	2,221.332	18.07	0.9421	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		40.53540	39.732	18.07	0.0579	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,107.58340	2,044.250	17.87	0.9258	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		54.28340	52.650	17.87	0.0742	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,080.07370	2,016.588	17.84	0.9230	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		56.77370	54.988	17.84	0.0770	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,499.46570	1,434.006	17.47	0.8294	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		146.16570	142.406	17.47	0.1706	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,459.77430	1,394.361	17.48	0.8199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		156.47430	152.761	17.48	0.1801	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,269.34170	1,204.472	17.55	0.7679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		216.04170	212.872	17.55	0.2321	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,100.00260	1,036.215	17.61	0.7125	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		286.70260	284.615	17.61	0.2875	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,093.25020	1,029.524	17.61	0.7101	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		289.95020	287.924	17.61	0.2899	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,029.73530	966.599	17.72	0.6850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		326.43530	324.999	17.72	0.3150	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		980.86920	918.258	17.81	0.6646	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		357.56920	356.658	17.81	0.3354	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		957.08360	894.758	17.86	0.6543	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		373.78360	373.158	17.86	0.3457	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		939.52130	877.424	17.89	0.6466	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		386.22130	385.824	17.89	0.3534	0.00	0	15,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		525.71590	475.352	19.11	0.4230	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		872.41590	883.752	19.11	0.5770	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		492.45580	443.666	19.27	0.4010	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		939.15580	952.066	19.27	0.5990	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		476.59220	428.597	19.36	0.3904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		973.29220	986.997	19.36	0.6096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		461.22430	414.025	19.44	0.3799	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,007.92430	1,022.425	19.44	0.6201	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		440.51710	394.435	19.55	0.3656	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		1,057.21710	1,072.835	19.55	0.6344	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		423.49930	378.375	19.65	0.3536	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,100.19930	1,116.775	19.65	0.6464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		415.23750	370.588	19.70	0.3478	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,121.93750	1,138.988	19.70	0.6522	11,389,883.00	10,000	10,300

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	16.50	Call			355.19490	314.781	20.12	0.3041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,301.89490	1,323.181	20.12	0.6959	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			348.38010	308.467	20.18	0.2990	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,325.08010	1,346.867	20.18	0.7010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			343.91270	304.334	20.21	0.2956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,340.61270	1,362.734	20.21	0.7044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			326.63290	288.374	20.36	0.2825	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,403.33290	1,426.774	20.36	0.7175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			322.45690	284.525	20.39	0.2793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,419.15690	1,442.925	20.39	0.7207	2,412,570.60	1,672	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			291.01310	255.635	20.68	0.2549	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,547.71310	1,574.035	20.68	0.7451	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			271.30160	237.617	20.88	0.2393	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,638.00160	1,666.017	20.88	0.7607	33,320,344.00	20,000	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			269.58220	236.049	20.90	0.2380	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,646.28220	1,674.449	20.90	0.7620	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			266.17570	232.947	20.93	0.2353	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,662.87570	1,691.347	20.93	0.7647	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			257.86790	225.385	21.02	0.2286	0.00	0	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,704.56790	1,733.785	21.02	0.7714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			248.26800	216.587	21.13	0.2208	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,754.96800	1,784.987	21.13	0.7792	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			243.61460	212.154	21.17	0.2169	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,780.31460	1,810.554	21.17	0.7831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			154.42310	131.890	22.23	0.1430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,391.12310	2,430.290	22.23	0.8570	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			135.07010	114.774	22.55	0.1262	95,950.90	836	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,581.77010	2,623.174	22.55	0.8738	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			129.22290	109.626	22.66	0.1211	0.00	0	17,500
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			896.50230	836.509	18.19	0.6073	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			480.00230	481.809	18.19	0.3927	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			365.54770	326.390	20.43	0.2986	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,419.04770	1,441.690	20.43	0.7014	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			300.59620	266.568	21.10	0.2473	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,742.09620	1,769.868	21.10	0.7527	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,804.76250	3,742.588	20.34	0.9909	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			6.26250	5.888	20.34	0.0091	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,160.88050	2,097.843	17.68	0.9199	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			62.38050	61.143	17.68	0.0801	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			383.72640	343.698	20.36	0.3073	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,405.22640	1,426.998	20.36	0.6927	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			219.33040	193.965	22.69	0.1687	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,726.33040	2,763.165	22.69	0.8313	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			489.54000	446.464	20.32	0.3466	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,406.54000	1,425.664	20.32	0.6534	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			379.23470	342.405	21.23	0.2756	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,823.23470	1,848.605	21.23	0.7244	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			322.63140	288.722	21.68	0.2383	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,086.63140	2,114.922	21.68	0.7617	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,894.08020	3,830.864	19.11	0.9897	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.08020	7.064	19.11	0.0103	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,261.62140	2,198.423	17.27	0.9122	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			75.62140	74.623	17.27	0.0878	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,049.26500	2,987.650	16.45	0.9730	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			17.96500	18.850	16.45	0.0270	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			927.42740	870.960	18.72	0.5551	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			716.12740	722.160	18.72	0.4449	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			557.38400	512.666	20.31	0.3668	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,424.08400	1,441.866	20.31	0.6332	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,986.56970	3,921.810	18.04	0.9891	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.76970	7.810	18.04	0.0109	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,360.68270	2,298.563	16.81	0.9081	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			83.88270	84.563	16.81	0.0919	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			370.16740	335.294	21.97	0.2474	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,293.36740	2,321.294	21.97	0.7526	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			334.36290	302.053	22.28	0.2259	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,487.56290	2,518.053	22.28	0.7741	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			383.82480	349.765	22.06	0.2493	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,372.32480	2,401.265	22.06	0.7507	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,398.79280	2,337.779	16.74	0.9061	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			87.29280	89.279	16.74	0.0939	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,230.78940	2,169.299	17.00	0.8812	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			119.28940	120.799	17.00	0.1188	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			393.74370	359.086	21.98	0.2550	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,322.24370	2,350.586	21.98	0.7450	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,173.48940	2,112.031	17.12	0.8697	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			135.68940	137.231	17.12	0.1303	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			481.31940	442.543	21.39	0.3033	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,963.51940	1,987.743	21.39	0.6967	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			392.84440	358.610	22.07	0.2526	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,371.94440	2,400.710	22.07	0.7474	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,410.26680	2,349.582	16.78	0.9049	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			89.36680	91.682	16.78	0.0951	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,360.54910	1,298.442	18.05	0.6788	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			476.94910	477.942	18.05	0.3212	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			280.36660	253.855	23.23	0.1841	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,156.76660	3,193.355	23.23	0.8159	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,599.60890	2,537.953	16.61	0.9234	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			69.70890	71.153	16.61	0.0766	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,617.30170	2,555.638	16.58	0.9254	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			67.40170	68.838	16.58	0.0746	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,608.44730	2,546.790	16.60	0.9244	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	15/09/2016	Foreign Exchange Option	13.30	Put			68.54730	69.989	16.60	0.0756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,679.47830	1,616.792	17.85	0.7575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			326.97830	327.492	17.85	0.2425	9,824,748.00	30,000	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			757.55910	708.408	19.95	0.4366	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,265.05910	1,279.108	19.95	0.5634	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			614.93610	571.005	20.69	0.3666	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,622.43610	1,641.705	20.69	0.6334	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			476.09270	437.789	21.64	0.2925	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,123.59270	2,148.489	21.64	0.7075	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,613.82740	2,551.850	16.59	0.9227	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			71.32740	72.549	16.59	0.0773	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			438.61750	402.329	21.90	0.2721	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,286.11750	2,313.029	21.90	0.7279	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			227.82890	206.866	24.72	0.1472	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,925.32890	3,967.566	24.72	0.8528	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			0.00000	663.223	20.16	0.4144	9,948,346.50	15,000	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			0.00000	1,383.923	20.16	0.5856	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,675.89290	2,613.885	16.50	0.9296	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			63.39290	64.585	16.50	0.0704	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,631.49060	2,569.504	16.56	0.9247	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			68.99060	70.204	16.56	0.0753	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,622.65190	2,560.670	16.57	0.9238	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			70.15190	71.369	16.57	0.0762	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			353.81960	323.709	22.81	0.2199	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,883.01960	2,916.109	22.81	0.7801	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,094.97380	4,029.683	18.01	0.9852	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			14.17380	12.083	18.01	0.0148	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,482.49490	2,420.761	16.86	0.9000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			101.69490	103.161	16.86	0.1000	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			376.02580	344.440	22.61	0.2323	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,745.22580	2,776.840	22.61	0.7677	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			377.56220	347.757	23.18	0.2192	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,178.46220	3,212.257	23.18	0.7808	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			367.63240	338.393	23.28	0.2139	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,248.53240	3,282.893	23.28	0.7861	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,186.35080	4,121.338	17.93	0.9822	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.25080	15.838	17.93	0.0178	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,584.67000	2,521.626	16.81	0.8956	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			115.57000	116.126	16.81	0.1044	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,712.36800	3,749.470	23.98	0.7915	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,293.46000	4,228.775	17.70	0.9797	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			20.06000	19.475	17.70	0.0203	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,701.98400	2,638.186	16.72	0.8924	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			128.58400	128.886	16.72	0.1076	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			385.76800	358.770	23.98	0.2085	0.00	0	400
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,509.97170	3,442.765	16.03	0.9575	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	14/12/2016	Foreign Exchange Option	12.66	Put			44.67170	42.265	16.03	0.0425	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,529.21950	3,462.096	16.07	0.9582	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			43.91950	41.596	16.07	0.0418	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,519.59480	3,452.429	16.05	0.9579	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			44.29480	41.929	16.05	0.0421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,898.96160	2,833.958	16.29	0.9086	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			107.46160	107.358	16.29	0.0914	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,769.37550	1,709.583	18.27	0.7046	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			537.87550	542.983	18.27	0.2954	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,941.15060	2,875.974	16.20	0.9138	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			98.13860	97.826	16.18	0.0851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			146.83340	131.903	26.27	0.0828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,015.33340	7,065.303	26.27	0.9172	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,361.04720	4,295.381	17.17	0.9805	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			19.54720	18.781	17.17	0.0195	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,169.94870	5,209.690	26.27	0.8420	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			285.30700	261.567	26.27	0.1468	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,383.80700	5,424.967	26.27	0.8532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,009.48710	2,944.063	16.04	0.9219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			87.98710	87.463	16.04	0.0781	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,949.63860	2,884.426	16.18	0.9149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,592.69760	4,632.631	25.92	0.8126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			334.89190	308.512	26.27	0.1679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,993.39190	5,031.912	26.27	0.8321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			30.87590	26.404	26.27	0.0203	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,829.37590	10,889.804	26.27	0.9797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			311.44870	286.290	26.27	0.1580	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,331.02010	4,369.955	25.41	0.8024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			387.08260	361.412	25.55	0.1946	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,405.58260	4,444.812	25.55	0.8054	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			279.09490	255.702	26.27	0.1441	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,437.59490	5,479.102	26.27	0.8559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			374.19760	349.231	25.92	0.1874	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,025.32350	4,062.982	24.80	0.7890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			412.16500	385.168	24.91	0.2084	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,080.66500	4,118.568	24.91	0.7916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			322.97570	297.211	26.27	0.1629	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,081.47570	5,120.611	26.27	0.8371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			392.52010	366.555	25.41	0.1976	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,478.50110	3,513.502	23.69	0.7602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			460.22780	430.805	23.88	0.2345	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,568.72780	3,604.205	23.88	0.7655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			377.95810	352.783	25.81	0.1895	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,536.45810	4,576.183	25.81	0.8105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			416.82350	389.582	24.80	0.2110	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,248.82640	3,281.098	23.25	0.7453	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	18.98	Call			488.09260	456.813	23.38	0.2491	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,326.59260	3,360.213	23.38	0.7509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			401.71970	375.271	25.17	0.2027	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,210.21970	4,248.671	25.17	0.7973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			470.00110	440.102	23.69	0.2398	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			0.00000	2,282.469	21.70	0.6509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			573.03990	537.208	22.63	0.2884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,841.53990	2,870.608	22.63	0.7116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			420.78810	393.342	24.71	0.2132	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,979.28810	4,016.742	24.71	0.7868	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			500.32640	467.698	23.25	0.2547	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,521.55960	1,537.722	20.39	0.5439	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			951.28960	903.094	20.48	0.4477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,569.78960	1,586.494	20.48	0.5523	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			485.43220	454.784	23.42	0.2480	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,343.93220	3,378.184	23.42	0.7520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			0.00000	669.069	21.70	0.3491	4,683,482.30	7,000	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,329.46740	1,343.324	20.03	0.5075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,046.31910	995.744	20.11	0.4835	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,374.81910	1,389.144	20.11	0.5165	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			566.46240	530.907	22.68	0.2854	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,874.96240	2,904.307	22.68	0.7146	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			973.05960	924.322	20.39	0.4561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			967.36030	978.009	19.30	0.4260	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,224.06230	1,170.718	19.54	0.5460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,082.56230	1,094.118	19.54	0.4540	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			750.86110	708.242	21.47	0.3664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,119.36110	2,141.642	21.47	0.6336	32,124,633.00	15,000	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,070.96740	1,019.924	20.03	0.4925	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			0.00000	672.396	18.57	0.3397	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,497.10210	1,441.140	18.80	0.6321	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			755.60210	764.540	18.80	0.3679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,025.68440	975.513	20.18	0.4759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,414.18440	1,428.913	20.18	0.5241	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,308.86030	1,254.609	19.30	0.5740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			564.58800	569.966	18.30	0.3055	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,713.86540	1,654.422	18.31	0.6916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			572.36540	577.822	18.31	0.3084	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,144.95780	1,092.590	19.78	0.5188	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,203.45780	1,215.990	19.78	0.4812	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			0.00000	1,538.996	18.57	0.6603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			133.37790	133.910	16.58	0.1080	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,950.32810	1,889.556	18.13	0.7440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			438.82810	442.956	18.13	0.2560	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,447.62280	1,392.075	18.93	0.6174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			806.12280	815.475	18.93	0.3826	0.00	0	69,895

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	19/12/2016		Foreign Exchange Option	14.98	Call		1,726.08800	1,666.566	18.30	0.6945	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		99.65060	99.374	16.20	0.0862	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Call		2,932.68080	2,867.536	16.21	0.9128	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Put		101.18080	100.936	16.21	0.0872	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	15.20	Call		1,601.08600	1,544.315	18.56	0.6618	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	15.20	Put		659.58600	667.715	18.56	0.3382	0.00	0	6,985
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Call		2,774.87790	2,710.510	16.58	0.8920	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	21.42	Call		451.87000	424.819	26.53	0.1949	0.00	0	1,800
\$ / R	On	13/03/2017		Foreign Exchange Option	21.42	Put		5,473.07000	5,510.619	26.53	0.8051	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Call		1,824.93780	1,768.154	18.84	0.6609	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Put		786.13780	793.954	18.84	0.3391	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	16.75	Call		1,236.52820	1,187.200	20.50	0.4943	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	16.75	Put		1,587.72820	1,603.000	20.50	0.5057	0.00	0	1,800
\$ / R	On	13/03/2017		Foreign Exchange Option	17.00	Call		1,154.62850	1,106.692	20.79	0.4678	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	17.00	Put		1,755.82850	1,772.492	20.79	0.5322	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Call		1,835.77970	1,779.022	18.83	0.6634	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Put		776.97970	784.822	18.83	0.3366	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Call		1,830.34840	1,773.584	18.84	0.6621	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Put		781.54840	789.384	18.84	0.3379	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Put		964.40740	976.348	19.57	0.3445	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Call		2,075.64630	2,025.157	19.55	0.6577	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Put		954.64630	966.657	19.55	0.3423	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Call		2,070.52050	2,019.996	19.56	0.6566	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Put		959.52050	971.496	19.56	0.3434	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Call		2,065.40740	2,014.848	19.57	0.6555	0.00	0	0
Total \$ / R Option											116,502,783.08	153,058	2,309,203	
Total \$ / R											1,303,552,284.48	230,716	3,454,172	
\$ / R MAXI	On	14/03/2016		Foreign Exchange Future	15.22600			15.28630			0.0000	1,979,380.00	130	1,087
\$ / R MAXI	On	13/06/2016		Foreign Exchange Future	15.49160			15.55330			0.0000	433,764.80	28	239
\$ / R MAXI	On	19/09/2016		Foreign Exchange Future	15.78930			15.85250			0.0000	236,839.50	15	127
\$ / R MAXI	On	19/12/2016		Foreign Exchange Future	16.07660			16.14150			0.0000	0.00	0	20
Total \$ / R MAXI Future											2,649,984.30	173	1,473	
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Call		289,640.26340	283,610.703	26.65	0.9996	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Put		10.26340	10.703	26.65	0.0004	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Call		288,640.58820	282,611.058	26.61	0.9996	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Put		10.58820	11.058	26.61	0.0004	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Call		287,640.92360	281,611.426	26.58	0.9995	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Put		10.92360	11.426	26.58	0.0005	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Call		216,287.43240	209,982.774	17.93	0.9313	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Put		4,957.43240	4,822.774	17.93	0.0687	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Call		215,363.47140	209,054.196	17.92	0.9305	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Put		5,033.47140	4,894.196	17.92	0.0695	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Call		214,440.48380	208,126.525	17.91	0.9295	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		13.46	Put			5,110.48380	4,966.525	17.91	0.0705	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			134,879.10160	128,798.416	18.12	0.6692	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			50,629.10160	50,868.416	18.12	0.3308	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			136,082.72600	129,961.208	18.10	0.6728	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			49,832.72600	50,031.208	18.10	0.3272	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			135,479.74280	129,362.164	18.11	0.6710	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			50,229.74280	50,432.164	18.11	0.3290	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			172,375.36700	166,486.734	18.39	0.6925	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			57,225.36700	57,826.734	18.39	0.3075	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			171,776.06240	165,887.144	18.40	0.6911	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			57,626.06240	58,227.144	18.40	0.3089	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			171,178.39340	165,289.189	18.41	0.6896	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			58,028.39340	58,629.189	18.41	0.3104	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,649,984.30	173	1,473
£ / R	On	26/02/2016	Foreign Exchange Future			21.36400		21.51140			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			21.37620		21.52350			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			21.40450		21.55190			0.0000	0.00	0	115
£ / R	On	14/03/2016	Foreign Exchange Future			21.43280		21.58010			0.0000	62,926,700.80	2,936	56,150
£ / R	On	15/04/2016	Foreign Exchange Future			21.56510		21.71290			0.0000	0.00	0	121
£ / R	On	13/06/2016	Foreign Exchange Future			21.81590		21.96550			0.0000	9,249,941.60	424	4,580
£ / R	On	08/09/2016	Foreign Exchange Future			22.20140		22.35310			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.25180		22.40390			0.0000	0.00	0	900
£ / R	On	19/12/2016	Foreign Exchange Future			22.67500		22.83160			0.0000	0.00	0	0
Total £ / R Future												72,176,642.40	3,360	62,085
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			48.55520	17.053	25.65	0.0770	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			627.15520	743.053	25.65	0.9230	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			593.24520	692.110	20.95	0.8661	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			86.74520	38.310	20.95	0.1339	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			170.77750	111.377	22.10	0.2214	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			738.87750	826.877	22.10	0.7786	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,398.31650	2,253.989	24.23	0.9760	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			8.21650	11.189	24.23	0.0240	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,388.46410	2,244.194	24.21	0.9756	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			8.36410	11.393	24.21	0.0244	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,378.61430	2,234.402	24.18	0.9752	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			8.51430	11.602	24.18	0.0248	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			963.40210	826.964	20.07	0.7620	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			133.30210	144.164	20.07	0.2380	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call			492.34790	390.317	21.11	0.4846	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put			412.24790	457.517	21.11	0.5154	0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			277.51490	206.171	22.11	0.3006	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			747.41490	823.371	22.11	0.6994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			73.36180	45.070	23.53	0.0851	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,643.26180	1,762.270	23.53	0.9149	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			25.34720	14.620	24.96	0.0307	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			2,395.24720	2,531.820	24.96	0.9693	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			6.58670	3.642	28.89	0.0078	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,726.48670	3,870.842	28.89	0.9922	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			132.56790	100.105	24.02	0.1101	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,619.66790	2,735.005	24.02	0.8899	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			414.98940	358.802	24.07	0.2278	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,749.48940	2,842.902	24.07	0.7722	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			166.25950	139.078	26.02	0.0996	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,700.75950	4,823.178	26.02	0.9004	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,886.27160	1,751.648	20.31	0.7310	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			410.77160	425.748	20.31	0.2690	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,879.39190	1,744.898	20.31	0.7295	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			413.89190	428.998	20.31	0.2705	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,872.52380	1,738.169	20.32	0.7281	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			417.02380	432.269	20.32	0.2719	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,476.73550	1,376.300	21.61	0.5240	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,393.63550	1,444.900	21.61	0.4760	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			544.12400	496.573	24.83	0.2295	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,041.02400	4,145.173	24.83	0.7705	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,993.94280	1,875.696	20.64	0.6479	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			840.84280	874.296	20.64	0.3521	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,485.10690	1,384.395	21.59	0.5262	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,382.00690	1,432.995	21.59	0.4738	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,480.91550	1,380.338	21.60	0.5251	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,387.81550	1,438.938	21.60	0.4749	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,248.60520	1,158.784	22.04	0.4542	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,844.70520	1,906.984	22.04	0.5458	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,245.13960	1,155.479	22.05	0.4533	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,851.23960	1,913.679	22.05	0.5467	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,252.08060	1,162.099	22.03	0.4552	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,838.18060	1,900.299	22.03	0.5448	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,655.99130	1,556.542	20.84	0.5067	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,834.39130	1,891.542	20.84	0.4933	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			714.65590	659.563	24.10	0.2484	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,823.05590	4,924.563	24.10	0.7516	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,804.64130	1,701.102	20.52	0.5413	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,603.04130	1,656.102	20.52	0.4587	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,800.58630	1,697.201	20.53	0.5404	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,608.98630	1,662.201	20.53	0.4596	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,796.54120	1,693.311	20.54	0.5394	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,614.94120	1,668.311	20.54	0.4606	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,604.92590	4,445.461	18.64	0.9062	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			183.32590	180.461	18.64	0.0938	0.00	0	783

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	87,277
Total £ / R												72,176,642.40	3,360	149,362
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13566		0.13518			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13845		0.13797			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14165		0.14116			0.0000	0.00	0	1,056
Total ¥ / R Future												0.00	0	12,201
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,520.53060	1,568.149	22.49	0.9908	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			2.43060	2.249	22.49	0.0092	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,518.10010	3,565.900	26.42	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00010	0.000	26.42	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,518.20920	2,565.968	26.42	0.9997	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.10920	0.068	26.42	0.0003	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			34.51780	32.036	16.85	0.0564	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,006.51460	1,042.787	17.40	0.7594	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			209.71460	197.787	17.40	0.2406	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,804.54150	2,853.578	19.81	0.9846	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			7.74150	8.578	19.81	0.0154	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,831.31780	1,877.036	16.85	0.9436	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,130.61650	3,181.873	17.28	0.9772	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.91650	16.473	17.28	0.0228	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,203.90820	2,249.347	17.35	0.9082	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			88.20820	83.947	17.35	0.0918	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,412.79390	1,447.606	17.58	0.7618	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			297.09390	282.206	17.58	0.2382	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,201
€ / R	On	24/02/2016	Foreign Exchange Future			16.69880		16.78780			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			16.69880		16.78830			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.70230		16.79510			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.75730		16.85040			0.0000	51,863,843.50	3,095	75,060
€ / R	On	22/03/2016	Foreign Exchange Future			16.71590		16.80840			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			16.72270		16.81880			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			16.75350		16.84620			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.77200		16.86460			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			16.78630		16.87880			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.80310		16.89560			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.82320		16.91560			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.10060		17.19490			0.0000	16,963,795.20	992	42,048
€ / R	On	19/09/2016	Foreign Exchange Future			17.49060		17.58700			0.0000	8,745,300.00	500	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			17.87510		17.97220			0.0000	0.00	0	4,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												77,572,938.70	4,587	131,538
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call		0.13180	0.020	49.28	0.0002	0.00	0	0	
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put		1,522.33180	1,611.220	49.28	0.9998	0.00	0	0	
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		1,249.34820	1,160.413	33.91	0.9907	0.00	0	0	
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		1.04820	1.613	33.91	0.0093	0.00	0	0	
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		1,236.60910	1,142.688	21.23	0.9618	0.00	0	0	
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		11.50910	10.388	21.23	0.0382	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		0.10920	0.082	31.12	0.0003	0.00	0	18,000	
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,650.53840	3,557.395	30.08	0.9997	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.13840	0.095	30.08	0.0003	0.00	0	18,000	
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		3,000.87120	2,907.699	27.32	0.9987	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		0.47120	0.399	27.32	0.0013	0.00	0	12,000	
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		358.24930	391.455	20.04	0.5625	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		1.81940	0.885	39.15	0.0020	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		5,051.41940	5,143.585	39.15	0.9980	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		785.05810	698.377	19.70	0.7949	0.00	0	24,000	
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		84.65810	91.077	19.70	0.2051	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		3,800.50920	3,707.382	31.12	0.9997	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		119.25040	128.913	19.73	0.2669	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		376.85900	309.103	19.84	0.5079	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		286.45900	311.803	19.84	0.4921	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		952.63970	861.712	19.66	0.8635	0.00	0	26,000	
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		52.23970	54.412	19.66	0.1365	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		308.64930	248.755	20.04	0.4375	0.00	0	19,500	
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		57.00370	60.617	19.66	0.1489	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		908.65210	819.551	19.67	0.8479	0.00	0	650	
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		58.25210	62.251	19.67	0.1521	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,895.46190	1,804.248	23.89	0.9802	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		5.06190	6.948	23.89	0.0198	0.00	0	15,000	
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		669.65040	586.213	19.73	0.7331	0.00	0	36,640	
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		6.14090	8.633	23.61	0.0243	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,493.75230	1,403.867	22.17	0.9546	0.00	0	25,000	
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		13.35230	16.567	22.17	0.0454	0.00	0	25,000	
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		2,821.09160	2,727.948	26.76	0.9979	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		0.69160	0.648	26.76	0.0021	0.00	0	17,534	
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		917.40370	827.917	19.66	0.8511	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		2.33870	2.848	25.00	0.0086	0.00	0	15,000	
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,954.85030	1,863.304	24.07	0.9827	0.00	0	24,000	
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		4.45030	6.004	24.07	0.0173	0.00	0	33,200	
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		2,861.03510	2,767.882	26.88	0.9981	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		0.63510	0.582	26.88	0.0019	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		1,806.54090	1,715.933	23.61	0.9757	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,851.04870	2,757.898	26.85	0.9981	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.64870	0.598	26.85	0.0019	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		2,841.06270	2,747.914	26.82	0.9980	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.66270	0.614	26.82	0.0020	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,252.73870	2,160.148	25.00	0.9914	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			42.86930	28.704	22.61	0.0644	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,654.46930	1,732.804	22.61	0.9356	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			49.64690	34.389	22.67	0.0728	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,650.84690	1,731.689	22.67	0.9272	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,761.04450	1,828.601	21.93	0.8762	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			107.24450	82.101	21.93	0.1238	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			132.69630	103.815	21.76	0.1398	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,838.09630	1,901.815	21.76	0.8602	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			143.95780	113.737	21.75	0.1478	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,835.15780	1,897.437	21.75	0.8522	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			202.36990	165.926	21.54	0.1775	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,986.76990	2,042.826	21.54	0.8225	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			212.17100	175.008	21.55	0.1834	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,976.57100	2,031.808	21.55	0.8166	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,054.24540	1,966.679	18.92	0.8749	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			109.34540	116.079	18.92	0.1251	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,045.50160	1,957.948	18.91	0.8737	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,063.00090	1,975.421	18.93	0.8760	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			108.10090	114.821	18.93	0.1240	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			110.60160	117.348	18.91	0.1263	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,023.64810	2,933.877	20.09	0.9585	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			28.74810	33.277	20.09	0.0415	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,479.93200	1,398.293	18.75	0.7640	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			245.03200	257.693	18.75	0.2360	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			135.06590	145.486	18.38	0.1154	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,763.52970	2,677.633	18.38	0.8836	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			136.52970	147.033	18.38	0.1164	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,780.61380	2,694.550	18.37	0.8856	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			133.61380	143.950	18.37	0.1144	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,772.06590	2,686.086	18.38	0.8846	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			782.79260	805.608	19.00	0.3516	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			471.94520	427.160	24.48	0.2106	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,399.74520	4,452.060	24.48	0.7894	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,759.40120	1,685.123	19.01	0.6471	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			787.20120	810.023	19.01	0.3529	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,119.95720	2,046.008	18.79	0.7227	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			595.52780	542.785	22.92	0.2658	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,423.32780	3,467.685	22.92	0.7342	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,764.99260	1,690.708	19.00	0.6484	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			547.75720	570.908	18.79	0.2773	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,815.94320	1,741.767	18.97	0.6599	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			743.74320	766.667	18.97	0.3401	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,753.82390	1,679.914	19.02	0.6458	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			791.62390	814.814	19.02	0.3542	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	333,270
Total € / R												77,572,938.70	4,587	464,808
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.99550		11.03490			0.0000	2,199,100.00	200	13,863
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.13970		11.17970			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.30750		11.34810			0.0000	203,535.00	18	750
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.47220		11.51420			0.0000	0.00	0	152
Total AU\$ / R Future												2,402,635.00	218	17,832
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			30.20510	19.372	12.95	0.1197	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			395.30510	423.872	12.95	0.8803	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			28.76000	18.301	12.96	0.1142	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			403.86000	432.801	12.96	0.8858	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.67090	0.369	20.46	0.0024	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,565.77090	1,604.869	20.46	0.9976	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,235.92890	1,196.704	20.20	0.9930	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			1.02890	1.204	20.20	0.0070	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			641.63970	603.997	14.81	0.9477	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			6.73970	8.497	14.81	0.0523	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			286.95230	254.523	13.25	0.7237	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			52.05230	59.023	13.25	0.2763	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,545.16390	1,505.842	22.09	0.9980	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.26390	0.342	22.09	0.0020	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,535.17580	1,495.856	22.03	0.9979	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.27580	0.356	22.03	0.0021	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,525.18830	1,485.870	21.97	0.9978	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.28830	0.370	21.97	0.0022	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,169.99240	1,127.398	16.61	0.8723	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			70.29240	67.698	16.61	0.1277	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,161.32820	1,118.727	16.60	0.8702	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			71.62820	69.027	16.60	0.1298	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,152.68480	1,110.078	16.58	0.8680	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			72.98480	70.378	16.58	0.1320	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			150.11130	148.727	16.18	0.1854	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,304.38810	1,262.348	16.20	0.8186	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			146.28810	144.848	16.20	0.1814	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,296.25480	1,254.278	16.19	0.8166	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			148.15480	146.778	16.19	0.1834	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,288.21130	1,246.227	16.18	0.8146	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,149.28060	1,107.217	15.84	0.7156	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			315.08060	315.017	15.84	0.2844	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,163.18580	1,121.136	15.86	0.7199	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			308.98580	308.936	15.86	0.2801	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,156.22430	1,114.167	15.85	0.7178	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			312.02430	311.967	15.85	0.2822	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												2,402,635.00	218	19,032
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.05550		11.16340			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.25000		11.36030			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			31.74820	50.513	13.76	0.2378	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			401.91030	311.515	13.79	0.7791	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			28.51030	46.015	13.79	0.2209	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			393.49490	303.722	13.77	0.7707	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			30.09490	48.222	13.77	0.2293	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			385.14820	296.013	13.76	0.7622	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			674.01780	586.986	15.05	0.6756	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			183.71780	206.986	15.05	0.3244	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			667.34780	580.661	15.05	0.6716	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			187.04780	210.661	15.05	0.3284	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			660.72000	574.382	15.06	0.6676	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			190.42000	214.382	15.06	0.3324	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			15.32770		15.32150			0.0000	0.00	0	6,782
CHF / R	On	13/06/2016	Foreign Exchange Future			15.67200		15.66120			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,782
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			488.18300	476.102	19.95	0.6865	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			166.68300	148.402	19.95	0.3135	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			481.76340	469.515	19.96	0.6814	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			170.26340	151.815	19.96	0.3186	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			494.65210	482.743	19.95	0.6916	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			163.15210	145.043	19.95	0.3084	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,472.35470	1,465.871	18.99	0.8072	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			201.15470	183.871	18.99	0.1928	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,464.78720	1,458.205	18.99	0.8053	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			203.58720	186.205	18.99	0.1947	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,457.24040	1,450.559	18.99	0.8034	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			206.04040	188.559	18.99	0.1966	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,782
CNH / R	On	14/03/2016	Foreign Exchange Future			2.32600		2.33680			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Future			2.34010		2.35060			0.0000	0.00	0	22,550
Total CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,426.27860	1,324.748	20.39	0.8832	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			58.27860	64.748	20.39	0.1168	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,335.35930	1,234.744	20.07	0.8670	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			67.35930	74.744	20.07	0.1330	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,518.37300	1,416.045	20.70	0.8976	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			50.37300	56.045	20.70	0.1024	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,901.77960	1,802.874	20.47	0.7134	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			495.77960	501.874	20.47	0.2866	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,831.25420	1,732.850	20.39	0.7001	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			525.25420	531.850	20.39	0.2999	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,762.01680	1,664.151	20.32	0.6866	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			556.01680	563.151	20.32	0.3134	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			2.24790		2.26020			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.29410		2.30650			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,197.71120	1,099.774	21.97	0.8137	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			95.71120	120.775	21.97	0.1863	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,116.36360	1,020.286	21.91	0.7891	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			114.36360	141.286	21.91	0.2109	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,286.61620	1,181.677	22.02	0.8365	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			84.61620	102.677	22.02	0.1635	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,556.14730	2,439.613	21.55	0.8116	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			291.14730	298.613	21.55	0.1884	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,477.95560	2,362.105	21.54	0.8006	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			312.95560	321.105	21.54	0.1994	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,400.93810	2,285.810	21.53	0.7893	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			335.93810	344.810	21.53	0.2107	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.95970		1.96720			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			1.99410		2.00180			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.03140		2.03920			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.06590		2.07390			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			26.98570	18.483	20.03	0.0491	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,554.98570	1,621.483	20.03	0.9509	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			23.49200	15.313	20.24	0.0414	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,651.49200	1,718.313	20.24	0.9586	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			20.50600	12.685	20.45	0.0348	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,748.50600	1,815.685	20.45	0.9652	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			430.56510	384.127	19.31	0.3009	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,612.56510	1,643.127	19.31	0.6991	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			408.23420	363.635	19.45	0.2873	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,690.23420	1,722.635	19.45	0.7127	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			387.09520	344.291	19.59	0.2744	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,769.09520	1,803.291	19.59	0.7256	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			877.74070	821.697	19.39	0.4139	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,685.74070	1,707.697	19.39	0.5861	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			846.34680	791.467	19.47	0.4021	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,754.34680	1,777.467	19.47	0.5979	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			816.05460	762.343	19.55	0.3905	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,824.05460	1,848.343	19.55	0.6095	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,281.45810	1,222.074	19.54	0.4771	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,742.45810	1,763.074	19.54	0.5229	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,244.64580	1,186.096	19.59	0.4668	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,805.64580	1,827.096	19.59	0.5332	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,208.82420	1,151.119	19.65	0.4567	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,869.82420	1,892.119	19.65	0.5433	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.14920		0.14960			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14880		0.14900			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14790		0.14850			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07650		0.07570			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06100		0.06110			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05700		0.05720			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			10.14540		10.25320			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.26630		10.37610			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.41150		10.52330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,114.55530	1,007.572	20.19	0.9872	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.35530	2.172	20.19	0.0128	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,104.61960	997.669	20.13	0.9866	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.41960	2.269	20.13	0.0134	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,094.68680	987.731	20.02	0.9862	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1.48680	2.331	20.02	0.0138	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,385.11290	1,276.243	15.08	0.9464	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			19.01290	19.943	15.08	0.0536	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,404.40760	1,295.479	15.16	0.9484	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			18.30760	19.179	15.16	0.0516	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,394.75720	1,285.857	15.12	0.9475	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			18.65720	19.557	15.12	0.0525	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,184.13430	1,086.696	15.48	0.8097	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			120.83430	135.196	15.48	0.1903	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,175.96120	1,078.693	15.47	0.8074	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			122.66120	137.193	15.47	0.1926	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,167.80990	1,070.715	15.46	0.8051	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			124.50990	139.215	15.46	0.1949	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.37600		1.37150			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39130		1.38660			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40660		1.40190			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42060		1.41580			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			285.00000	240.000		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			385.00000	340.000		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			485.00000	440.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			666.00000	713.000		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			566.00000	613.000		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			466.00000	513.000		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			181.00000	134.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			19.00000	66.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			81.00000	34.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			58.00000	106.000		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			0.00000	6.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			42.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			158.00000	206.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10060		1.10230			0.0000	0.00	0	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10390		1.10550			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10770		1.10940			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2
Total QUANTO € / \$												0.00	0	2
RAIN	On	13/06/2016	Foreign Exchange Future			26,878.73000		26,990.64000			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			10.80490		10.89770			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.96580		11.05900			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			923.05230	830.737	18.47	0.9685	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			5.35230	5.837	18.47	0.0315	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			913.19340	820.890	18.36	0.9676	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			5.49340	5.990	18.36	0.0324	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			903.33910	811.048	18.25	0.9666	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			5.63910	6.148	18.25	0.0334	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			977.16900	891.594	16.59	0.8017	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			108.16900	115.794	16.59	0.1983	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			969.15260	883.739	16.58	0.7988	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			110.15260	117.939	16.58	0.2012	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			961.16400	875.913	16.58	0.7958	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			112.16400	120.113	16.58	0.2042	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Future			5.16750		5.16710			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.12250		5.12330			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			677.42390	677.833	22.76	0.9961	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.32390	0.333	22.76	0.0039	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			667.45350	667.861	22.63	0.9958	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.35350	0.361	22.63	0.0042	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			657.48560	657.892	22.50	0.9955	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.38560	0.392	22.50	0.0045	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			422.83050	418.136	16.79	0.7993	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			59.53050	55.636	16.79	0.2007	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			414.85510	410.087	16.75	0.7934	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			61.55510	57.587	16.75	0.2066	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			406.93630	402.095	16.70	0.7874	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			63.63630	59.595	16.70	0.2126	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			1.31430		1.32000			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.23240		1.23820			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1341851701.80	85,996	1,404,080
Total Options												116502783.08	153,058	2,730,950
Grand Total:												1,458,354,484.88	239,054	4,135,030