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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/03/2016 Foreign Exchange Future			15.74880		15.88330			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.75180		15.88330			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.75180		15.88330			0.0000	0.00	0	163
\$ / R On 04/03/2016 Foreign Exchange Future			15.75180		15.88630			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.76060		15.89520			0.0000	0.00	0	301
\$ / R On 08/03/2016 Foreign Exchange Future			15.76350		15.89820			0.0000	0.00	0	0
\$ / R On 09/03/2016 Foreign Exchange Future			15.76640		15.90120			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.77230		15.90660			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.78150		15.91460			0.0000	696,374,469.00	44,126	776,109
\$ / R On 15/03/2016 Foreign Exchange Future			15.78460		15.91730			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.78770		15.91990			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.80920		15.93870			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.82760		15.95480			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.83370		15.96010			0.0000	0.00	0	423
\$ / R On 04/04/2016 Foreign Exchange Future			15.84600		15.97080			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.84910		15.97440			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.85220		15.97790			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.85530		15.98140			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.86760		15.99560			0.0000	0.00	0	100
\$ / R On 15/04/2016 Foreign Exchange Future			15.88000		16.00970			0.0000	0.00	0	2,267
\$ / R On 18/04/2016 Foreign Exchange Future			15.88930		16.02030			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	20/04/2016	Foreign Exchange Future			15.89550		16.02740			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.91100		16.04500			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.91400		16.04860			0.0000	0.00	0	180
\$ / R	On	29/04/2016	Foreign Exchange Future			15.92330		16.05920			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			15.93890		16.07650			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.95780		16.09610			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.96730		16.10580			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.97680		16.11560			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.98000		16.11890			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.98630		16.12540			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			15.99890		16.13840			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			16.01160		16.15140			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.02420		16.16450			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			16.04350		16.18420			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.05000		16.19080			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.05320		16.19410			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.06630		16.20730			0.0000	105,362,795.40	6,558	218,112
\$ / R	On	24/06/2016	Foreign Exchange Future			16.10200		16.24350			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.11510		16.25670			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.20610		16.34910			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.20940		16.35240			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.25820		16.40190			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.27120		16.41510			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			16.27770		15.84100			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.30700		16.45140			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.34280		16.48820			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.34950		16.49510			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.35290		16.49850			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.36640		16.51230			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.37310		16.51920			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.38660		16.53290			0.0000	1,228,995.00	75	152,094
\$ / R	On	28/09/2016	Foreign Exchange Future			16.41700		16.56390			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.51140		16.66010			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.62260		16.77350			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.67690		16.82940			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.69390		16.84700			0.0000	121,481,510.30	7,277	28,953
\$ / R	On	13/03/2017	Foreign Exchange Future			16.96800		17.12650			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.18130		17.33410			0.0000	0.00	0	0
Total \$ / R Future												924,447,769.70	58,036	1,183,141
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			13.53840	0.000	25.30	0.0000	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			390.23840	511.200	25.30	1.0000	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Call			684.07650	548.800	25.30	1.0000	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Put			0.77650	0.000	25.30	0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,273.82620	1,141.802	35.77	1.0000	0.00	0	20,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			0.52620	0.002	35.77	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	02/03/2016	Foreign Exchange Option	14.62	Call		1,263.85500	1,131.802	35.83	1.0000	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		0.55500	0.002	35.83	0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call		411.24250	269.256	28.95	0.8579	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put		27.94250	17.456	28.95	0.1421	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call		132.31410	47.153	27.64	0.3206	0.00	0	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put		109.01410	155.353	27.64	0.6794	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,283.79880	1,151.801	35.71	1.0000	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		0.49880	0.002	35.71	0.0000	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call		200.52710	93.075	23.86	0.4490	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put		107.22710	131.275	23.86	0.5510	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call		1,417.08040	1,282.632	36.57	0.9950	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put		0.78040	0.832	36.57	0.0050	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call		462.93230	331.174	26.57	0.7768	0.00	0	2,500
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put		46.63230	49.374	26.57	0.2232	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,247.70190	1,113.297	26.23	0.9857	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		2.50190	2.697	26.23	0.0143	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call		770.93050	643.566	21.93	0.9106	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put		12.73050	20.066	21.93	0.0894	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Call		0.00000	143.898	20.57	0.4381	719,488.50	5,000	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Put		0.00000	220.398	20.57	0.5619	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call		439.75100	326.019	20.76	0.6865	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put		78.55100	99.619	20.76	0.3135	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call		390.51870	279.778	20.67	0.6335	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put		99.31870	123.378	20.67	0.3665	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,376.60610	3,242.307	35.13	1.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		0.00610	0.007	35.13	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		173.72150	110.950	21.11	0.2880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		409.12150	479.450	21.11	0.7120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		157.98270	99.255	21.26	0.2636	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		443.38270	517.755	21.26	0.7364	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		272.57310	188.566	20.40	0.4305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		257.97310	307.066	20.40	0.5695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		232.90620	156.638	20.65	0.3755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		308.30620	365.138	20.65	0.6245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		228.79080	153.383	20.68	0.3697	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		314.19080	371.883	20.68	0.6303	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		351.43150	253.418	20.00	0.5286	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		186.83150	221.918	20.00	0.4714	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		340.12030	243.819	20.04	0.5152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		195.52030	232.319	20.04	0.4848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		297.33130	208.440	20.25	0.4625	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		232.73130	276.940	20.25	0.5375	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		450.68490	340.075	19.63	0.6361	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		126.08490	148.575	19.63	0.3639	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		444.03140	334.142	19.66	0.6294	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		129.43140	152.642	19.66	0.3706	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	15.70	Call			380.78110	278.607	19.88	0.5623	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			166.18110	197.107	19.88	0.4377	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			477.88350	364.495	19.54	0.6624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			113.28350	132.995	19.54	0.3376	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			470.99680	358.288	19.57	0.6559	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			116.39680	136.788	19.57	0.3441	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			464.16790	352.148	19.59	0.6493	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			119.56790	140.648	19.59	0.3507	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			542.40440	423.413	19.34	0.7198	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			87.80440	101.913	19.34	0.2802	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			513.17090	396.555	19.43	0.6947	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			98.57090	115.055	19.43	0.3053	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			491.82790	377.117	19.50	0.6754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			107.22790	125.617	19.50	0.3246	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			709.23510	580.906	18.86	0.8365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			44.63510	49.406	18.86	0.1635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			692.46040	564.795	18.91	0.8267	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			47.86040	53.295	18.91	0.1733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			549.84850	430.291	19.32	0.7259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			85.24850	98.791	19.32	0.2741	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			813.22240	681.819	18.59	0.8886	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			28.62240	30.319	18.59	0.1114	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			786.72120	655.948	18.66	0.8767	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			32.12120	34.448	18.66	0.1233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			751.89370	622.101	18.75	0.8596	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			37.29370	40.601	18.75	0.1404	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			906.37170	770.743	18.37	0.9229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			21.77170	19.243	18.37	0.0771	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			896.85820	761.680	18.39	0.9199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			22.25820	20.180	18.39	0.0801	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			822.12460	690.530	18.57	0.8924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			27.52460	29.030	18.57	0.1076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			944.53760	807.801	18.40	0.9331	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			19.93760	16.301	18.40	0.0669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			934.97990	798.161	18.30	0.9316	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			20.37990	16.660	18.30	0.0684	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			925.43260	788.972	18.32	0.9288	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			20.83260	17.472	18.32	0.0712	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,176.53640	1,041.459	20.64	0.9604	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			11.93640	9.959	20.64	0.0396	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,127.85470	992.484	20.17	0.9560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			13.25470	10.984	20.17	0.0440	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,030.99890	894.960	19.24	0.9453	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			16.39890	13.460	19.24	0.0547	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,421.78440	1,287.799	22.97	0.9759	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			7.18440	6.299	22.97	0.0241	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,333.19890	1,198.885	22.13	0.9713	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			8.59890	7.385	22.13	0.0287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,225.36070	1,090.549	21.10	0.9643	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			10.76070	9.049	21.10	0.0357	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,658.96260	1,525.738	25.21	0.9844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			4.36260	4.238	25.21	0.0156	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,609.56880	1,476.089	24.74	0.9830	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			4.96880	4.589	24.74	0.0170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,451.37150	1,317.482	23.25	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			6.77150	5.982	23.25	0.0228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,817.38990	1,684.382	26.21	0.9893	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			2.78990	2.882	26.21	0.0107	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,718.29210	1,585.360	25.77	0.9859	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			3.69210	3.860	25.77	0.0141	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,708.39650	1,575.420	25.68	0.9857	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			3.79650	3.920	25.68	0.0143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,976.37290	1,843.295	26.91	0.9932	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1.77290	1.795	26.91	0.0068	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,966.42420	1,833.349	26.86	0.9930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			1.82420	1.849	26.86	0.0070	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,916.70300	1,783.645	26.64	0.9920	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			2.10300	2.145	26.64	0.0080	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,285.32480	2,152.206	28.26	0.9972	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			0.72480	0.706	28.26	0.0028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,165.62710	2,032.516	27.73	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			1.02710	1.016	27.73	0.0039	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,155.65720	2,022.547	27.69	0.9960	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			1.05720	1.047	27.69	0.0040	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,654.84310	2,521.727	29.87	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.24310	0.227	29.87	0.0009	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,415.09520	2,281.975	28.82	0.9981	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			0.49520	0.475	28.82	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,365.17360	2,232.054	28.60	0.9978	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			0.57360	0.554	28.60	0.0022	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,964.69560	2,831.586	31.22	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.09560	0.086	31.22	0.0004	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,814.75050	2,681.638	30.56	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.15050	0.138	30.56	0.0006	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,714.80320	2,581.688	30.13	0.9992	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.20320	0.188	30.13	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,364.61260	3,231.514	31.86	0.9999	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.01260	0.014	31.86	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,174.65030	3,041.544	32.13	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.05030	0.044	32.13	0.0002	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,114.66050	2,981.554	31.87	0.9998	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.06050	0.054	31.87	0.0002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,854.60010	3,721.500	28.57	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.00010	0.000	28.57	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,804.60010	3,671.500	28.90	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.00010	0.000	28.90	0.0000	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,654.60060	3,521.501	29.91	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.00060	0.001	29.91	0.0000	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,914.60000	3,781.500	28.16	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.00000	0.000	28.16	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,874.60000	3,741.500	28.43	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.00000	0.000	28.43	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,864.60000	3,731.500	28.50	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.00000	0.000	28.50	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,084.60000	3,951.500	27.02	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.00000	0.000	27.02	0.0000	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,004.60000	3,871.500	27.56	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.00000	0.000	27.56	0.0000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,964.60000	3,831.500	27.83	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.00000	0.000	27.83	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,364.60000	4,231.500	25.14	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.00000	0.000	25.14	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,314.60000	4,181.500	25.48	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.00000	0.000	25.48	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,114.60000	3,981.500	26.82	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	26.82	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,864.60000	4,731.500	21.79	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00000	0.000	21.79	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00050	0.000	40.14	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,235.40050	7,368.500	40.14	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	40.14	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,085.40000	134,218.500	40.14	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			2.58470	1.459	29.68	0.0053	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,327.98470	2,459.959	29.68	0.9947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.31840	0.116	38.76	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,315.71840	4,448.615	38.76	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.00880	0.002	40.14	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,135.40880	6,268.502	40.14	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			18.66430	10.203	24.63	0.0356	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,284.06430	1,408.703	24.63	0.9644	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			10.65420	6.095	25.52	0.0219	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,506.05420	1,634.595	25.52	0.9781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			6.55860	3.895	26.72	0.0141	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,741.95860	1,872.395	26.72	0.9859	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			40.52990	21.757	23.36	0.0716	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			975.92990	1,090.257	23.36	0.9284	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			36.13240	19.387	23.55	0.0645	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,021.53240	1,137.887	23.55	0.9355	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			28.63100	15.400	23.94	0.0522	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,114.03100	1,233.900	23.94	0.9478	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			86.76840	49.351	22.12	0.1478	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			672.16840	767.851	22.12	0.8522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			78.18020	43.737	22.26	0.1333	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			713.58020	812.237	22.26	0.8667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			50.83010	27.407	22.98	0.0882	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			886.23010	995.907	22.98	0.9118	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			137.96940	84.700	21.46	0.2319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			493.36940	573.199	21.46	0.7681	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			120.15600	72.070	21.66	0.2032	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			545.55600	630.570	21.66	0.7968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			96.19050	55.625	21.97	0.1636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			631.59050	724.125	21.97	0.8364	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			187.22430	121.147	21.00	0.3085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			382.62430	449.647	21.00	0.6915	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			340.48480	246.453	20.20	0.5044	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			213.18480	251.853	20.20	0.4956	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,302.29170	1,169.111	21.73	0.9600	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			12.39170	11.411	21.73	0.0400	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,580.33220	2,448.110	28.38	0.9984	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.43220	0.410	28.38	0.0016	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,270.28510	2,141.135	24.02	0.9937	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.58510	1.934	24.02	0.0063	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,010.34810	883.958	19.25	0.8806	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			41.64810	44.758	19.25	0.1194	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			805.18980	695.377	19.17	0.7663	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			100.38980	117.777	19.17	0.2337	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			365.94120	291.424	20.14	0.4517	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			371.14120	423.824	20.14	0.5483	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,154.86200	4,027.657	29.98	0.9998	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.06200	0.057	29.98	0.0002	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,456.48070	2,329.316	22.76	0.9947	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.68070	1.716	22.76	0.0053	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			147.75940	108.875	22.05	0.2006	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			917.65940	1,005.175	22.05	0.7994	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	32.78	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,219.20000	100,344.000	32.78	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			160.95460	122.348	21.96	0.2078	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			976.55460	1,063.248	21.96	0.7922	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			459.21750	379.002	19.88	0.5037	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			354.81750	399.902	19.88	0.4963	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			388.25050	318.482	20.30	0.4393	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			450.35050	506.282	20.30	0.5607	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			322.76040	261.365	20.74	0.3742	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			571.36040	636.065	20.74	0.6258	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			446.56550	372.362	20.02	0.4714	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			430.96550	484.762	20.02	0.5286	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			519.31440	438.973	19.96	0.5104	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			399.61440	448.973	19.96	0.4896	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			168.26460	133.003	22.26	0.1944	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,237.96460	1,333.703	22.26	0.8056	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,064.96480	1,935.254	19.90	0.9656	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			14.66480	15.954	19.90	0.0344	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			809.86800	710.632	19.28	0.6786	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			209.56800	241.332	19.28	0.3214	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			256.81320	209.189	21.52	0.2784	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			939.41320	1,023.689	21.52	0.7216	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			256.98330	210.470	21.57	0.2695	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,021.98330	1,109.470	21.57	0.7305	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			291.91820	241.333	21.34	0.2989	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			933.31820	1,017.333	21.34	0.7011	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,558.84310	2,425.105	21.27	0.9781	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			10.24310	11.105	21.27	0.0219	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			710.48860	619.553	19.54	0.5981	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			321.88860	365.553	19.54	0.4019	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			415.18310	350.771	20.56	0.4014	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			656.58310	726.771	20.56	0.5986	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,249.15110	4,114.613	25.82	0.9987	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.55110	0.613	25.82	0.0013	0.00	0	250
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			455.81380	387.655	20.44	0.4242	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			626.61380	694.355	20.44	0.5758	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			328.94210	274.200	21.16	0.3149	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			952.44210	1,035.300	21.16	0.6851	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,861.62190	1,728.217	18.76	0.9183	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			45.52190	50.417	18.76	0.0817	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			879.52590	780.440	19.16	0.6485	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			293.42590	332.640	19.16	0.3515	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			640.34380	555.743	19.73	0.5140	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			514.54380	568.443	19.73	0.4860	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			649.52700	564.564	19.64	0.5142	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			523.92700	577.764	19.64	0.4858	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			325.73280	272.856	21.40	0.2910	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,156.83280	1,242.856	21.40	0.7090	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			817.55870	722.586	19.32	0.5971	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			392.15870	436.286	19.32	0.4029	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			1,043.65790	937.951	18.84	0.6910	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			265.25790	299.051	18.84	0.3090	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			645.18260	563.562	19.85	0.4890	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			623.78260	681.962	19.85	0.5110	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			439.54630	375.171	20.83	0.3583	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			988.14630	1,063.571	20.83	0.6417	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		4,354.10690	4,214.445	24.54	0.9954	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.70690	2.845	24.54	0.0046	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,671.45110	2,534.519	19.93	0.9642	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		20.05110	22.919	19.93	0.0358	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,482.61720	1,361.322	18.48	0.8141	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		138.11720	157.122	18.48	0.1859	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,988.75560	3,848.360	22.45	0.9923	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.55560	4.861	22.45	0.0077	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,055.29480	952.681	18.86	0.6687	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		321.09480	359.181	18.86	0.3313	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,700.94750	1,576.169	18.46	0.8491	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		110.14750	126.169	18.46	0.1509	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		877.54590	782.547	19.32	0.5866	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		466.74590	512.547	19.32	0.4134	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,920.49770	2,782.554	19.62	0.9707	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		16.39770	19.354	19.62	0.0293	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,910.77400	2,772.868	19.61	0.9702	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		16.67400	19.668	19.61	0.0298	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,901.05450	2,763.185	19.60	0.9698	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		16.95450	19.985	19.60	0.0302	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		181.46360	204.576	18.56	0.2148	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		1,428.27500	1,311.192	18.58	0.7771	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		190.97500	214.892	18.58	0.2229	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,405.63700	1,289.169	18.59	0.7709	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		198.33700	222.869	18.59	0.2291	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		839.45030	748.402	19.46	0.5605	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		532.15030	582.102	19.46	0.4395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call		824.44740	734.161	19.49	0.5533	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put		547.14740	597.862	19.49	0.4467	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		790.30760	701.791	19.58	0.5366	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		583.00760	635.491	19.58	0.4634	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		766.65770	679.401	19.64	0.5248	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		609.35770	663.101	19.64	0.4752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		743.61170	658.363	19.72	0.5131	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		636.31170	692.063	19.72	0.4869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		712.34770	629.904	19.84	0.4969	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		675.04770	733.604	19.84	0.5031	0.00	0	5,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call		0.00000	618.054	19.88	0.4900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put		0.00000	751.754	19.88	0.5100	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		686.79320	606.411	19.93	0.4832	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		709.49320	770.111	19.93	0.5168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		674.49490	594.971	19.98	0.4765	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		727.19490	788.671	19.98	0.5235	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		583.29560	510.480	20.38	0.4245	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		875.99560	944.180	20.38	0.5755	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		572.75810	500.758	20.43	0.4182	0.00	0	36,230

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	16.53	Put			895.45810	964.458	20.43	0.5818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			565.83540	494.376	20.46	0.4141	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			908.53540	978.076	20.46	0.5859	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			538.95100	469.630	20.59	0.3979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			961.65100	1,033.330	20.59	0.6021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			532.42620	463.633	20.63	0.3939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			975.12620	1,047.333	20.63	0.6061	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			482.95800	418.294	20.89	0.3631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,085.65800	1,161.994	20.89	0.6369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			451.63340	390.062	21.08	0.3432	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,164.33340	1,243.762	21.08	0.6568	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			448.88890	387.613	21.10	0.3414	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,171.58890	1,251.313	21.10	0.6586	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			443.45040	382.759	21.14	0.3379	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,186.15040	1,266.459	21.14	0.6621	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			430.14460	370.902	21.23	0.3293	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,222.84460	1,304.602	21.23	0.6707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			417.44190	359.425	21.32	0.3208	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,260.14190	1,343.125	21.32	0.6792	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			414.95140	357.176	21.33	0.3192	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,267.65140	1,350.876	21.33	0.6808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			407.56650	350.513	21.39	0.3142	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,290.26650	1,374.213	21.39	0.6858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			269.82010	226.525	22.62	0.2166	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,852.52010	1,950.225	22.62	0.7834	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			237.67830	198.257	22.94	0.1930	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,030.37830	2,131.956	22.94	0.8070	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			227.86730	189.690	23.04	0.1857	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,090.56730	2,193.390	23.04	0.8143	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			214.60200	178.136	23.20	0.1757	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,177.30200	2,281.836	23.20	0.8243	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			166.40040	136.487	23.85	0.1386	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,559.10040	2,670.187	23.85	0.8614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,052.27420	3,911.562	22.23	0.9920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.97420	5.262	22.23	0.0080	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,306.48790	3,166.920	19.78	0.9832	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			9.18790	10.620	19.78	0.0168	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,217.68580	3,078.709	19.70	0.9806	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			10.38580	12.409	19.70	0.0194	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			3,022.01980	2,883.672	19.52	0.9737	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			14.71980	17.372	19.52	0.0263	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,934.43980	2,796.423	19.44	0.9700	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			17.13980	20.123	19.44	0.0300	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,924.72910	2,786.752	19.43	0.9695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			17.42910	20.452	19.43	0.0305	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,915.02270	2,777.085	19.42	0.9691	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			17.72270	20.785	19.42	0.0309	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,731.47900	2,594.375	19.25	0.9595	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			24.17900	28.075	19.25	0.0405	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,702.66480	2,565.708	19.22	0.9578	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			25.36480	29.408	19.22	0.0422	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,075.66690	1,943.432	18.62	0.9018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			68.36690	77.132	18.62	0.0982	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,030.49120	1,898.740	18.58	0.8960	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			73.19120	82.440	18.58	0.1040	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,809.03440	1,681.206	18.42	0.8627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			101.73440	114.906	18.42	0.1373	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,608.13440	1,486.617	18.50	0.8217	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			140.83440	160.317	18.50	0.1783	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,600.09120	1,478.758	18.50	0.8199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			142.79120	162.458	18.50	0.1801	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,520.75450	1,401.299	18.54	0.8010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			163.45450	184.999	18.54	0.1990	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,458.76360	1,340.876	18.56	0.7852	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			589.05220	517.797	20.65	0.4108	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			985.55220	1,055.797	20.65	0.5892	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,337.44330	1,224.950	18.76	0.7320	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			263.94330	292.950	18.76	0.2680	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,784.05420	2,647.535	18.77	0.9560	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			27.35420	32.436	18.77	0.0440	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			612.03040	540.873	20.59	0.4193	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			975.33040	1,045.773	20.59	0.5807	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			483.94470	423.402	21.27	0.3450	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,267.24470	1,348.302	21.27	0.6550	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,461.49810	4,320.055	22.79	0.9930	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.79810	4.955	22.79	0.0070	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			744.95210	669.939	20.54	0.4526	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			995.85210	1,063.839	20.54	0.5474	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			350.12250	304.410	22.97	0.2359	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,191.02250	2,288.310	22.97	0.7641	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			497.60890	441.897	21.88	0.3228	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,595.20890	1,682.497	21.88	0.6772	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,558.74510	4,416.215	21.61	0.9912	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.34510	6.815	21.61	0.0088	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,883.45670	2,748.867	17.97	0.9511	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			31.05670	39.467	17.97	0.0489	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			578.75270	516.636	21.35	0.3676	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,356.35270	1,437.236	21.35	0.6324	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,713.96160	3,571.108	18.05	0.9825	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			12.06160	12.908	18.05	0.0175	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,331.06920	1,229.826	19.08	0.6657	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			449.16920	491.626	19.08	0.3343	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	15/08/2016	Foreign Exchange Option	16.61	Call			826.48150	750.311	20.52	0.4685	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,021.38150	1,089.111	20.52	0.5315	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			0.00000	1,085.556	19.49	0.6071	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			0.00000	647.856	19.49	0.3929	3,239,281.50	5,000	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			0.00000	531.718	21.69	0.3542	2,658,592.50	5,000	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			0.00000	1,644.019	21.69	0.6458	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			549.74150	495.149	22.15	0.3254	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,798.34150	1,888.149	22.15	0.6746	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			500.64290	449.754	22.50	0.2997	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,979.24290	2,072.754	22.50	0.7003	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,659.81630	4,515.644	20.66	0.9897	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.41630	8.644	20.66	0.0103	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,985.53020	2,848.995	17.02	0.9504	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			34.13020	41.995	17.02	0.0496	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,840.10830	2,707.697	17.25	0.9310	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			51.90830	64.897	17.25	0.0690	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			577.61570	522.514	22.12	0.3315	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,829.41570	1,919.714	22.12	0.6685	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			564.15250	510.005	22.21	0.3247	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,875.95250	1,967.205	22.21	0.6753	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,023.84110	2,888.674	16.98	0.9479	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			35.64110	45.874	16.98	0.0521	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,776.55510	2,645.098	17.39	0.9225	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			61.45510	75.598	17.39	0.0775	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			697.84650	633.747	21.46	0.3873	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,502.74650	1,584.247	21.46	0.6127	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,036.00710	2,900.815	17.05	0.9465	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			37.50710	47.915	17.05	0.0535	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			576.31410	520.880	22.21	0.3279	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,877.81410	1,967.980	22.21	0.6721	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,859.97100	1,744.756	18.74	0.7666	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			297.67100	328.356	18.74	0.2334	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			415.73650	371.575	23.38	0.2433	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,613.43650	2,715.175	23.38	0.7567	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,237.73150	3,099.101	16.84	0.9583	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			28.53150	36.001	16.84	0.0417	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,256.61440	3,117.772	16.82	0.9596	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			27.41440	34.672	16.82	0.0404	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,247.16860	3,108.431	16.83	0.9590	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			27.96860	35.331	16.83	0.0410	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,218.23120	2,098.588	18.33	0.8328	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			185.33120	211.988	18.33	0.1672	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,073.46920	990.724	20.13	0.5342	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			900.56920	964.124	20.13	0.4658	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			878.72050	805.823	20.80	0.4575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,205.82050	1,279.223	20.80	0.5425	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			682.57690	622.154	21.70	0.3720	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,649.67690	1,735.555	21.70	0.6280	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,252.37630	3,113.870	16.84	0.9575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			29.47630	37.269	16.84	0.0425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			632.43950	575.295	21.99	0.3485	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,799.53950	1,888.695	21.99	0.6515	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			318.53790	283.590	24.37	0.1887	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,335.63790	3,446.990	24.37	0.8113	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			1,010.85510	931.120	20.33	0.5104	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			987.95510	1,054.520	20.33	0.4896	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,318.89140	3,179.280	16.76	0.9619	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			25.99140	32.680	16.76	0.0381	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,271.23310	3,132.510	16.82	0.9588	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			28.33310	35.910	16.82	0.0412	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,261.79980	3,123.185	16.83	0.9581	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			28.89980	36.585	16.83	0.0419	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,110.58480	2,973.886	17.16	0.9412	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			46.68480	56.886	17.16	0.0588	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			545.03040	493.195	22.73	0.2994	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,231.13040	2,326.195	22.73	0.7006	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			513.97290	464.049	22.92	0.2843	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,360.07290	2,457.049	22.92	0.7157	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,775.81350	4,629.291	20.27	0.9868	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.91350	12.291	20.27	0.0132	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			519.71870	472.334	23.31	0.2716	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,709.61870	2,810.934	23.31	0.7284	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,873.29030	4,725.758	19.76	0.9854	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			13.19030	14.358	19.76	0.0146	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,216.90460	3,081.060	17.26	0.9346	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			56.80460	69.660	17.26	0.0654	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			533.76580	485.308	23.21	0.2780	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,643.66580	2,743.908	23.21	0.7220	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			524.38120	479.671	23.78	0.2578	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,150.88120	3,257.071	23.78	0.7422	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,988.12770	4,838.574	19.13	0.9845	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			14.62770	15.974	19.13	0.0155	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,339.58510	3,204.560	17.24	0.9295	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			66.08510	81.960	17.24	0.0705	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,202.60710	4,053.821	17.73	0.9663	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			33.20710	36.921	17.73	0.0337	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,222.03560	4,073.152	17.75	0.9669	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			32.63560	36.252	17.75	0.0331	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,212.32070	4,063.485	17.74	0.9666	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			32.92070	36.585	17.74	0.0334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,594.19800	3,456.198	16.69	0.9446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			47.19800	62.298	16.69	0.0554	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,585.03300	3,447.193	16.71	0.9439	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			48.03300	63.293	16.71	0.0561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,548.48560	3,411.291	16.77	0.9410	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,147.84190	10,290.809	26.89	0.9690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,063.26640	4,910.797	18.78	0.9841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.26640	16.897	18.78	0.0159	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,394.15350	6,515.824	26.89	0.8872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,669.36810	3,528.646	16.57	0.9501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			42.36810	54.746	16.57	0.0499	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,603.37390	3,465.214	16.68	0.9453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			46.37390	61.314	16.68	0.0547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			54.84190	44.709	26.89	0.0310	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,574.00420	4,693.244	26.36	0.8033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			405.11330	372.176	26.78	0.1884	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			4,798.11330	4,918.276	26.78	0.8116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			401.35590	368.576	26.89	0.1865	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,854.35590	4,974.675	26.89	0.8135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			231.15350	199.725	26.89	0.1128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			3,983.93300	4,100.284	25.24	0.7778	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			435.35280	400.662	26.01	0.2041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,388.35280	4,506.762	26.01	0.7959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			428.04430	393.779	26.19	0.2003	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,481.04430	4,599.879	26.19	0.7997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			421.00420	387.144	26.36	0.1967	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,729.83420	3,844.697	24.75	0.7649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			489.15110	451.357	24.89	0.2313	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,802.15110	3,917.457	24.89	0.7687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			476.25220	439.201	25.13	0.2248	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,929.25220	4,045.301	25.13	0.7752	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			470.93300	434.184	25.24	0.2222	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,436.87390	3,547.035	24.17	0.7480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			525.64650	484.743	24.27	0.2488	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,488.64650	3,600.843	24.27	0.7512	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			509.83420	470.850	24.52	0.2416	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,612.83420	3,726.950	24.52	0.7584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			496.83420	458.597	24.75	0.2351	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,929.51300	3,032.818	23.41	0.7087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			609.66260	560.857	23.53	0.2842	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,012.66260	3,116.957	23.53	0.7158	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			540.85890	496.203	24.08	0.2548	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,393.85890	3,502.303	24.08	0.7452	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			533.87390	490.934	24.17	0.2520	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,716.25810	2,816.863	23.10	0.6893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			656.57700	605.045	23.20	0.3038	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,789.57700	2,891.145	23.20	0.6962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			652.94570	601.621	23.23	0.3023	0.00	0	2,310

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,805.94570	2,907.721	23.23	0.6977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			626.51300	576.718	23.41	0.2913	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,068.16960	2,159.024	22.09	0.6174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			771.91770	713.921	22.51	0.3504	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,334.91770	2,430.021	22.51	0.6496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			763.02840	705.519	22.56	0.3469	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,366.02840	2,461.619	22.56	0.6531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			673.25810	620.763	23.10	0.3107	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,187.88920	1,259.239	20.53	0.4719	0.00	0	3,750
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			1,008.51250	938.837	21.41	0.4392	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,671.51250	1,754.937	21.41	0.5608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			954.97350	887.845	21.63	0.4199	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,797.97350	1,883.945	21.63	0.5801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			855.16960	792.924	22.09	0.3826	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,019.89480	1,086.973	20.20	0.4344	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,370.67950	1,285.586	20.27	0.5577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,053.67950	1,121.686	20.27	0.4423	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,303.27310	1,220.587	20.45	0.5370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,146.27310	1,216.687	20.45	0.4630	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,274.88920	1,193.139	20.53	0.5281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			773.77010	833.184	19.66	0.3710	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,521.39310	1,431.057	19.89	0.6017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			874.39310	937.157	19.89	0.3983	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,428.13400	1,341.014	20.12	0.5748	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			981.13400	1,047.114	20.12	0.4252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,396.89480	1,310.873	20.20	0.5656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			557.80130	604.638	19.15	0.3021	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,861.06050	1,755.975	19.18	0.6885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			584.06050	632.075	19.18	0.3115	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,726.46980	1,629.330	19.43	0.6566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			679.46980	735.430	19.43	0.3434	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,620.77010	1,527.084	19.66	0.6290	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			453.55260	495.369	19.02	0.2626	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			2,093.81560	1,982.691	19.03	0.7361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			456.81560	498.792	19.03	0.2639	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,968.55920	1,860.617	19.11	0.7112	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			521.55920	566.717	19.11	0.2888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,904.80130	1,798.538	19.15	0.6979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			365.42090	402.430	18.90	0.2260	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,252.57190	2,137.634	18.93	0.7653	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			385.57190	423.734	18.93	0.2347	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,238.46260	2,123.855	18.94	0.7628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			391.46260	429.955	18.94	0.2372	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,100.55260	1,989.269	19.02	0.7374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			51.48560	67.391	16.77	0.0590	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,413.07030	3,278.385	16.99	0.9294	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			66.07030	84.485	16.99	0.0706	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,496.94060	2,383.043	18.65	0.8087	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			279.94060	319.143	18.65	0.1913	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,302.42090	2,186.330	18.90	0.7740	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,590.72360	1,505.743	20.43	0.5660	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,214.22360	1,287.743	20.43	0.4340	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			824.89700	769.068	23.32	0.3291	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,078.39700	3,181.068	23.32	0.6709	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			0.00000	2,014.587	19.40	0.6888	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			0.00000	746.587	19.40	0.3112	4,050,982.69	5,426	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			2,094.93090	1,991.586	19.43	0.6841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			708.43090	763.586	19.43	0.3159	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			561.38960	521.639	26.03	0.2270	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,854.88960	4,973.640	26.03	0.7730	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,490.82250	1,408.435	20.72	0.5384	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,364.32250	1,440.435	20.72	0.4616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			0.00000	841.523	22.89	0.3558	10,721,001.75	12,740	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			0.00000	2,873.523	22.89	0.6442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,338.33920	2,231.418	19.17	0.7307	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			551.83920	603.418	19.17	0.2693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,332.19120	2,225.156	19.18	0.7296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			555.69120	607.156	19.18	0.2704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,326.05840	2,218.907	19.19	0.7284	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			559.55840	610.907	19.19	0.2716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			725.11780	778.291	19.64	0.2867	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,541.09200	2,441.309	19.62	0.7153	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			716.99200	770.009	19.62	0.2847	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,535.15180	2,435.444	19.63	0.7143	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			721.05180	774.144	19.63	0.2857	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,529.21780	2,429.591	19.64	0.7133	0.00	0	0
Total \$ / R Option												21,389,346.94	33,166	2,274,743
Total \$ / R												945,837,116.64	91,202	3,457,884
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.78150		15.91460			0.0000	315,630.00	20	972
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.06630		16.20730			0.0000	80,331.50	5	267
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.38660		16.53290			0.0000	0.00	0	132
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.69390		16.84700			0.0000	0.00	0	20
Total \$ / R MAXI Future												395,961.50	25	1,391
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			352,460.26930	339,150.275	30.78	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			0.26930	0.275	30.78	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			351,460.29850	338,150.306	30.85	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			0.29850	0.306	30.85	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			350,460.33050	337,150.341	30.92	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			0.33050	0.341	30.92	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 MAXI	On	13/06/2016	Foreign Exchange	Option	13.44	Call	278,924.93550	265,186.384	19.30	0.9628	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange	Option	13.44	Put	2,194.93550	2,556.384	19.30	0.0372	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange	Option	13.45	Call	277,960.80730	264,226.797	19.29	0.9622	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange	Option	13.45	Put	2,230.80730	2,596.797	19.29	0.0378	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange	Option	13.46	Call	276,997.18660	263,267.836	19.29	0.9617	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange	Option	13.46	Put	2,267.18660	2,637.836	19.29	0.0383	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange	Option	14.99	Put	31,403.09320	34,675.644	18.78	0.2396	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange	Option	15.00	Call	184,981.94780	173,642.822	18.78	0.7588	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange	Option	15.00	Put	31,691.94780	34,982.822	18.78	0.2412	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange	Option	15.01	Call	184,272.54340	172,952.152	18.79	0.7573	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange	Option	15.01	Put	31,982.54340	35,292.152	18.79	0.2427	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange	Option	14.99	Call	185,693.09320	174,335.644	18.78	0.7604	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange	Option	14.99	Call	224,022.95240	212,831.993	18.88	0.7645	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange	Option	14.99	Put	38,322.95240	42,441.993	18.88	0.2355	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange	Option	15.00	Call	223,350.24220	212,174.894	18.89	0.7632	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange	Option	15.00	Put	38,650.24220	42,784.894	18.89	0.2368	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange	Option	15.01	Call	222,679.21270	211,519.915	18.90	0.7619	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange	Option	15.01	Put	38,979.21270	43,129.915	18.90	0.2381	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											395,961.50	25	1,391
£ / R	On	07/03/2016	Foreign Exchange	Future	21.98300		22.09760			0.0000	549,575.00	25	115
£ / R	On	14/03/2016	Foreign Exchange	Future	22.01230		22.12470			0.0000	79,728,550.60	3,622	56,234
£ / R	On	15/04/2016	Foreign Exchange	Future	22.15310		22.26010			0.0000	0.00	0	121
£ / R	On	13/06/2016	Foreign Exchange	Future	22.41910		22.54110			0.0000	0.00	0	5,164
£ / R	On	08/09/2016	Foreign Exchange	Future	22.83030		22.95840			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange	Future	22.88470		23.01360			0.0000	2,883,472.20	126	1,330
£ / R	On	19/12/2016	Foreign Exchange	Future	23.33680		23.47440			0.0000	0.00	0	0
Total £ / R Future											83,161,597.80	3,773	62,964
£ / R	On	07/03/2016	Foreign Exchange	Option	22.12	Call	307.60750	218.767	25.00	0.4294	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange	Option	22.12	Put	330.00750	355.767	25.00	0.5706	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	19.19	Call	2,937.74470	2,825.505	30.31	0.9924	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	19.19	Put	3.04470	3.205	30.31	0.0076	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	19.20	Call	2,927.79910	2,815.570	30.28	0.9923	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	19.20	Put	3.09910	3.270	30.28	0.0077	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	19.21	Call	2,917.85450	2,805.637	30.25	0.9921	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	19.21	Put	3.15450	3.337	30.25	0.0079	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	20.75	Call	1,424.42460	1,310.439	24.63	0.9021	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	20.75	Put	49.72460	48.139	24.63	0.0979	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange	Option	21.50	Call	806.95200	701.964	24.05	0.7059	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	21.50	Put	182.25200	189.664	24.05	0.2941	0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange	Option	22.05	Call	467.95230	381.901	24.15	0.4941	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	22.05	Put	393.25230	419.601	24.15	0.5059	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange	Option	23.15	Call	116.11360	79.427	25.17	0.1498	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	Put		1,141.41360	1,217.127	25.17	0.8502	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call		29.13290	18.250	25.64	0.0428	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put		1,854.43290	1,955.950	25.64	0.9572	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call		5.41770	3.484	30.49	0.0084	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put		3,180.71770	3,291.184	30.49	0.9916	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call		195.90220	160.222	24.65	0.1641	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put		2,135.80220	2,207.122	24.65	0.8359	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		529.75270	475.799	23.88	0.2849	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		2,288.65270	2,356.699	23.88	0.7151	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		195.59920	169.209	25.25	0.1203	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		4,154.49920	4,250.109	25.25	0.8797	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,374.92010	2,260.775	22.32	0.7924	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		323.82010	331.675	22.32	0.2076	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,367.26350	2,253.195	22.32	0.7912	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		326.16350	334.094	22.32	0.2088	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,359.61570	2,245.630	22.32	0.7900	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		328.51570	336.530	22.32	0.2100	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,549.19860	3,626.370	24.39	0.7310	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,162.64850	1,194.114	22.56	0.4054	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,865.83390	1,769.321	22.57	0.5935	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,167.43390	1,199.021	22.57	0.4065	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,860.63040	1,764.233	22.57	0.5924	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,172.23040	1,203.933	22.57	0.4076	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		657.59860	606.669	24.39	0.2690	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,494.38840	2,385.084	22.45	0.7045	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		735.98840	754.784	22.45	0.2955	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,871.04850	1,774.414	22.56	0.5946	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,566.56330	1,479.768	22.60	0.5216	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,552.96330	1,595.068	22.60	0.4784	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		1,562.20740	1,475.539	22.60	0.5206	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,558.60740	1,600.839	22.60	0.4794	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,571.01140	1,484.008	22.59	0.5226	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,547.41140	1,589.308	22.59	0.4774	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		2,032.64060	1,935.249	21.37	0.5673	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		1,568.24060	1,608.449	21.37	0.4327	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		832.99190	779.128	23.56	0.2827	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		4,298.59190	4,382.328	23.56	0.7173	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		2,215.76020	2,114.288	21.19	0.6014	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		1,371.36020	1,407.488	21.19	0.3986	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		2,210.76560	2,109.405	21.20	0.6005	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		1,376.36560	1,412.605	21.20	0.3995	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		2,205.78060	2,104.523	21.20	0.5996	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		1,381.38060	1,417.723	21.20	0.4004	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		5,269.82250	5,136.133	21.50	0.9078	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		205.42250	209.333	21.50	0.0922	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												83,161,597.80	3,773	150,241
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13953		0.14105			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14248		0.14408			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14590		0.14758			0.0000	13,422.98	92	1,148
Total ¥ / R Future												13,422.98	92	12,293
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,104.78170	1,952.680	24.32	0.9995	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.08170	0.080	24.32	0.0005	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,104.70000	3,952.600	31.44	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	31.44	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,104.70570	2,952.605	31.44	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00570	0.005	31.44	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			10.25770	10.815	16.41	0.0225	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,484.21420	1,348.331	16.97	0.8548	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			75.81420	100.331	16.97	0.1452	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,413.64670	3,253.873	21.44	0.9898	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			5.24670	5.873	21.44	0.0102	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,418.65770	2,258.815	16.41	0.9775	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,770.07170	3,603.043	18.50	0.9830	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			12.57170	12.843	18.50	0.0170	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,793.56950	2,635.137	17.07	0.9455	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			36.06950	44.937	17.07	0.0545	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,907.94170	1,767.843	17.25	0.8323	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			150.44170	177.643	17.25	0.1677	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												13,422.98	92	12,293
€ / R	On	07/03/2016	Foreign Exchange Future			17.12090		17.31840			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.14590		17.34200			0.0000	67,503,408.30	3,937	59,785
€ / R	On	22/03/2016	Foreign Exchange Future			17.17470		17.30700			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.18210		17.31090			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.27130		17.32570			0.0000	138,170.40	8	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.31420		17.35690			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.32600		17.37020			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.43040		17.38840			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.43840		17.40720			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.50860		17.71450			0.0000	10,505,160.00	600	42,780
€ / R	On	19/09/2016	Foreign Exchange Future			17.92330		18.13790			0.0000	0.00	0	9,138
€ / R	On	19/12/2016	Foreign Exchange Future			18.32890		18.55530			0.0000	0.00	0	4,500
Total € / R Future												78,146,738.70	4,545	116,611

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,750.01950	1,551.620	27.91	0.9962	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			1.61950	0.720	27.91	0.0038	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.03930	0.000	29.99	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,142.04390	3,945.901	30.88	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.04390	0.001	30.88	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,492.07110	3,295.983	33.24	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.07110	0.083	33.24	0.0003	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			129.13720	170.584	21.56	0.3537	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.89180	0.196	39.50	0.0006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,558.89180	4,754.295	39.50	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,213.42460	1,017.731	21.71	0.9307	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			21.42460	21.831	21.71	0.0693	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,292.03930	4,095.900	29.99	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			29.28690	29.491	20.60	0.0933	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			673.88690	507.642	21.34	0.7209	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			91.88690	121.742	21.34	0.2791	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,406.12780	1,210.763	23.19	0.9529	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			14.12780	14.863	23.19	0.0471	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			571.13720	416.484	21.56	0.6463	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			15.35330	16.029	22.89	0.0508	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,357.67590	1,162.236	22.82	0.9482	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			15.67590	16.336	22.82	0.0518	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,383.33780	2,187.616	28.84	0.9943	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			1.33780	1.716	28.84	0.0057	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,071.28690	875.391	20.60	0.9067	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			1.69320	2.174	28.48	0.0071	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,975.85350	1,780.879	27.22	0.9844	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			3.85350	4.979	27.22	0.0156	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,312.10630	3,116.037	32.52	0.9995	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.10630	0.137	32.52	0.0005	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,367.35330	1,171.929	22.89	0.9492	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.51230	0.656	30.27	0.0022	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,443.14220	2,247.364	29.08	0.9951	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1.14220	1.464	29.08	0.0049	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,352.09500	3,156.022	32.68	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.09500	0.122	32.68	0.0004	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,293.69320	2,098.075	28.48	0.9929	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,342.09770	3,146.026	32.64	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.09770	0.126	32.64	0.0004	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,332.10050	3,136.029	32.60	0.9995	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.10050	0.129	32.60	0.0005	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,742.51230	2,546.556	30.27	0.9978	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			86.45750	58.199	24.32	0.1208	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,199.45750	1,303.499	24.32	0.8792	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			99.65890	70.271	24.47	0.1353	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,208.75890	1,308.171	24.47	0.8647	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	15/04/2016	Foreign Exchange Option	18.50	Call			188.07560	169.517	23.63	0.2157	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,362.37560	1,398.217	23.63	0.7843	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			223.96450	208.841	23.33	0.2356	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,437.06450	1,464.641	23.33	0.7644	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			238.83220	223.252	23.26	0.2437	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,438.63220	1,467.252	23.26	0.7563	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			304.84120	311.435	22.54	0.2802	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,596.44120	1,561.035	22.54	0.7198	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			316.74950	320.292	22.50	0.2840	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,589.54950	1,561.892	22.50	0.7160	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,534.00030	2,339.344	20.02	0.9108	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			69.50030	80.744	20.02	0.0892	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,524.81640	2,330.258	20.01	0.9099	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,543.19080	2,348.439	20.03	0.9117	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			68.69080	79.839	20.03	0.0883	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			70.31640	81.658	20.01	0.0901	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,532.55410	3,330.860	21.18	0.9719	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			18.05410	22.260	21.18	0.0281	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,906.18580	1,727.113	19.52	0.8266	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			151.68580	178.513	19.52	0.1734	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			89.76870	103.746	18.75	0.0853	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,268.73400	3,068.271	18.76	0.9138	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			90.83400	104.971	18.76	0.0862	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,286.61090	3,085.830	18.75	0.9155	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			88.71090	102.530	18.75	0.0845	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,277.66870	3,077.047	18.75	0.9147	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			616.51120	681.492	19.64	0.3019	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			567.33480	513.898	24.45	0.2410	1,521,653.16	2,961	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,912.03480	4,084.998	24.45	0.7590	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,175.51370	2,014.297	19.64	0.6970	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			620.21370	685.397	19.64	0.3030	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,586.81720	2,405.174	19.42	0.7661	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			747.43940	677.877	23.28	0.3078	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,992.13940	3,148.977	23.28	0.6922	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,181.81120	2,020.392	19.64	0.6981	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			431.51720	476.274	19.42	0.2339	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,239.13160	2,075.826	19.60	0.7088	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			583.83160	646.926	19.60	0.2912	3,831,096.36	5,922	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,169.22400	2,008.215	19.65	0.6958	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			623.92400	689.315	19.65	0.3042	0.00	0	0
Total € / R Option												5,352,749.53	8,883	333,270
Total € / R												83,499,488.23	13,428	449,881
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.27740		11.37330			0.0000	5,638,700.00	500	14,930
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.43340		11.53520			0.0000	0.00	0	3,067

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.61590		11.72090			0.0000	0.00	0	875
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.79500		11.90390			0.0000	1,309,245.00	111	263
Total AU\$ / R Future												6,947,945.00	611	19,135
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			107.93830	66.524	13.80	0.3438	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			134.63830	189.124	13.80	0.6562	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			103.70540	63.509	13.84	0.3319	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			140.40540	196.109	13.84	0.6681	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			1.21320	0.588	22.05	0.0041	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,227.91320	1,323.188	22.05	0.9959	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,573.50590	1,477.636	25.30	0.9985	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.20590	0.236	25.30	0.0015	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			974.97330	879.441	19.63	0.9863	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			1.67330	2.041	19.63	0.0137	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			579.85130	489.065	16.10	0.9249	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			6.55130	11.665	16.10	0.0751	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,883.36730	1,787.486	28.17	0.9995	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.06730	0.086	28.17	0.0005	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,873.36980	1,777.489	28.08	0.9994	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.06980	0.089	28.08	0.0006	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,863.37230	1,767.491	27.99	0.9994	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.07230	0.092	27.99	0.0006	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,493.43590	1,396.725	17.74	0.9159	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			38.23590	43.325	17.74	0.0841	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,484.13040	1,387.480	17.71	0.9145	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			38.93040	44.079	17.71	0.0855	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,474.83620	1,378.247	17.69	0.9132	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			39.63620	44.847	17.69	0.0868	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			96.47780	108.854	16.93	0.1384	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,624.73340	1,531.877	16.95	0.8647	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			93.83340	105.977	16.95	0.1353	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,616.04810	1,523.307	16.94	0.8632	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			95.14810	107.407	16.94	0.1368	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,607.37780	1,514.754	16.93	0.8616	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,453.23610	1,367.025	16.62	0.7708	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			229.33610	252.025	16.62	0.2292	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,468.89320	1,382.027	16.63	0.7744	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			224.99320	247.027	16.63	0.2256	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,461.05640	1,374.517	16.63	0.7726	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			227.15640	249.517	16.63	0.2274	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												6,947,945.00	611	20,335
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.70820		11.79290			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.92130		12.01190			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 CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			7.33210	6.924	23.38	0.0335	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			1,009.87360	924.843	23.65	0.9680	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			6.97360	6.643	23.65	0.0320	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			1,000.05040	914.981	23.51	0.9672	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			7.15040	6.781	23.51	0.0328	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			990.23210	905.124	23.38	0.9665	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,218.05960	1,138.206	17.25	0.8528	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			76.15960	86.906	17.25	0.1472	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,209.57230	1,129.872	17.25	0.8505	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			77.67230	88.572	17.25	0.1495	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,201.10820	1,121.562	17.25	0.8482	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			79.20820	90.262	17.25	0.1518	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			15.83310		15.93240			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.19590		16.30290			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,657
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			962.15280	857.540	21.04	0.9163	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			29.75280	24.440	21.04	0.0837	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			952.80970	848.068	20.96	0.9145	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			30.40970	24.968	20.96	0.0855	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			971.50970	867.024	21.13	0.9181	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			29.10970	23.924	21.13	0.0819	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,024.44160	1,916.178	20.01	0.8770	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			111.54160	110.278	20.01	0.1230	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,015.54650	1,907.253	19.99	0.8759	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			112.64650	111.353	19.99	0.1241	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,006.66110	1,898.336	19.97	0.8748	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			113.76110	112.436	19.97	0.1252	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,657
CNH / R	On	14/03/2016	Foreign Exchange Future			2.40740		2.42710			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.42930		2.45130			0.0000	0.00	0	22,550
Total CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,284.39840	2,086.679	25.34	0.9718	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			13.39840	12.679	25.34	0.0282	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,186.19320	1,988.549	24.86	0.9676	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			15.19320	14.549	24.86	0.0324	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,382.82980	2,185.066	25.82	0.9754	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			11.82980	11.066	25.82	0.0246	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,701.76510	2,507.220	21.74	0.8088	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			288.76510	314.220	21.74	0.1912	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,621.04300	2,427.756	21.67	0.7986	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			308.04300	334.756	21.67	0.2014	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,541.31150	2,349.335	21.60	0.7882	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			328.31150	356.335	21.60	0.2118	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			2.30150		2.32730			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.35080		2.37800			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			1,797.19020	1,542.107	23.59	0.9397	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			24.19020	27.107	23.59	0.0603	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,699.65730	1,445.112	22.86	0.9322	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			26.65730	30.112	22.86	0.0678	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,895.01180	1,639.487	24.32	0.9461	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			22.01180	24.487	24.32	0.0539	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,163.14800	2,920.863	22.49	0.8598	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			183.14800	212.863	22.49	0.1402	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,076.63040	2,837.074	22.45	0.8511	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			196.63040	229.074	22.45	0.1489	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,990.91370	2,754.239	22.41	0.8420	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			210.91370	246.239	22.41	0.1580	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.03040		2.04730			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.06770		2.08540			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.10850		2.12680			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.14680		2.16530			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			105.30090	59.292	21.20	0.1447	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			832.30090	955.292	21.20	0.8553	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			88.24890	48.292	21.37	0.1216	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			915.24890	1,044.292	21.37	0.8784	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			73.67360	39.182	21.55	0.1016	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,000.67360	1,135.182	21.55	0.8984	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			735.31620	642.203	19.72	0.4268	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,081.31620	1,165.203	19.72	0.5732	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			699.57000	608.093	19.81	0.4099	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,145.57000	1,231.093	19.81	0.5901	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			665.44600	575.591	19.89	0.3934	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,211.44600	1,298.591	19.89	0.6066	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,291.95060	1,186.962	19.84	0.5147	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,223.95060	1,301.962	19.84	0.4853	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,249.16840	1,146.346	19.91	0.5022	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,281.16840	1,361.346	19.91	0.4978	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,207.65480	1,106.984	19.98	0.4898	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,339.65480	1,421.984	19.98	0.5102	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,768.65290	1,656.844	19.95	0.5634	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,315.65290	1,388.844	19.95	0.4366	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,720.25180	1,610.649	19.98	0.5531	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,367.25180	1,442.649	19.98	0.4469	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,672.90650	1,565.508	20.01	0.5427	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,419.90650	1,497.508	20.01	0.4573	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			0.15500		0.15620			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15460		0.15580			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15370		0.15500			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			0.07930		0.07990			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06490		0.06510			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06030		0.06050			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			10.41300		10.49200			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.54560		10.62990			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.70440		10.79220			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,352.51120	1,273.617	26.16	0.9962	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.51120	0.617	26.16	0.0038	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,342.53500	1,263.644	26.08	0.9960	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.53500	0.644	26.08	0.0040	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,332.55980	1,253.672	26.00	0.9958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.55980	0.672	26.00	0.0042	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,630.23820	1,547.301	16.27	0.9683	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			10.33820	11.701	16.27	0.0317	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,649.85730	1,566.865	16.35	0.9694	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			9.95730	11.265	16.35	0.0306	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,640.04580	1,557.081	16.31	0.9689	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			10.14580	11.481	16.31	0.0311	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,416.39780	1,338.925	16.11	0.8624	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			84.19780	94.525	16.11	0.1376	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,407.81240	1,330.472	16.10	0.8605	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			85.61240	96.072	16.10	0.1395	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,399.24580	1,322.040	16.10	0.8587	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			87.04580	97.640	16.10	0.1413	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.39130		1.39030			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.40680		1.40730			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.42360		1.42390			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.43440		1.43920			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			97.00000	87.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			197.00000	187.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			297.00000	287.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			873.00000	868.000		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			773.00000	768.000		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			673.00000	668.000		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			39.00000	36.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			239.00000	236.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			139.00000	136.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			292.00000	244.000		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			192.00000	144.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			392.00000	344.000		1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On 19/12/2016	Foreign Exchange Option	1.40	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			1.08650		1.08970			0.0000	0.00	0	2
QUANTO €	On 13/06/2016	Foreign Exchange Future			1.08980		1.09300			0.0000	0.00	0	0
QUANTO €	On 19/09/2016	Foreign Exchange Future			1.09380		1.09710			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	2
Total QUANTO € / \$											0.00	0	2
RAIN	On 13/06/2016	Foreign Exchange Future			27,704.46000		27,980.58000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			11.25340		11.32400			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			11.42870		11.50250			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			1,345.35850	1,274.618	25.98	0.9933	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			1.35850	1.218	25.98	0.0067	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			1,335.41540	1,264.669	25.92	0.9930	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			1.41540	1.269	25.92	0.0070	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			1,325.47460	1,254.722	25.85	0.9928	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			1.47460	1.322	25.85	0.0072	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			1,368.23170	1,297.786	18.02	0.8926	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			55.73170	59.086	18.02	0.1074	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			1,359.17020	1,288.756	17.99	0.8911	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			56.67020	60.056	17.99	0.1089	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			1,350.12380	1,279.740	17.97	0.8895	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			57.62380	61.040	17.97	0.1105	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			5.34120		5.36320			0.0000	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Future			5.29660		5.32400			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			873.27150	851.201	21.80	1.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put			0.07150	0.001	21.80	0.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call			863.27780	841.201	21.87	1.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put			0.07780	0.001	21.87	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			853.28470	831.201	21.93	1.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.08470	0.001	21.93	0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			592.82390	565.840	17.45	0.8836	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			28.82390	29.240	17.45	0.1164	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			583.96040	557.004	17.42	0.8796	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			29.96040	30.404	17.42	0.1204	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			575.13520	548.207	17.38	0.8755	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			31.13520	31.607	17.38	0.1245	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			1.37580		1.38660			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.32010		1.29800			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1,093,113,435.68	67,082	1,429,392
Total Options												26,742,096.46	42,049	2,696,490
Grand Total:												1,119,855,532.15	109,131	4,125,882