



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/01/2016 Foreign Exchange Future			16.43480		16.46130			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.43480		16.46430			0.0000	0.00	0	212
\$ / R On 01/02/2016 Foreign Exchange Future			16.44370		16.47330			0.0000	0.00	0	0
\$ / R On 08/02/2016 Foreign Exchange Future			16.46490		16.49440			0.0000	0.00	0	0
\$ / R On 10/02/2016 Foreign Exchange Future			16.47100		16.50040			0.0000	0.00	0	2,150
\$ / R On 12/02/2016 Foreign Exchange Future			16.47710		16.50650			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.48620		16.51550			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.48930		16.51860			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.49230		16.52160			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.49840		16.52760			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.51670		16.54570			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.51980		16.54880			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.52890		16.55780			0.0000	0.00	0	218
\$ / R On 02/03/2016 Foreign Exchange Future			16.53510		16.56400			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.55070		16.57950			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.56310		16.59190			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.57250		16.60120			0.0000	424,703,457.50	25,627	923,575
\$ / R On 15/03/2016 Foreign Exchange Future			16.57560		16.60430			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.57870		16.60740			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.60050		16.62910			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.61910		16.64760			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	31/03/2016	Foreign Exchange Future			16.62540		16.65390			0.0000	0.00	0	35
\$ / R	On	05/04/2016	Foreign Exchange Future			16.64100		16.66960			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.64420		16.67270			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.64730		16.67580			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.67230		16.70090			0.0000	0.00	0	1,765
\$ / R	On	18/04/2016	Foreign Exchange Future			16.68170		16.71030			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.68790		16.71530			0.0000	11,681,530.00	700	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.70360		16.73220			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.70670		16.73530			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.75140		16.78000			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.76100		16.78960			0.0000	0.00	0	50
\$ / R	On	17/05/2016	Foreign Exchange Future			16.77380		16.95680			0.0000	1,677,380.00	100	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.80590		16.83430			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.81870		16.84710			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.83790		16.86630			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.84430		16.87270			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.84750		16.87590			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.86030		16.88870			0.0000	57,679,086.30	3,421	90,694
\$ / R	On	24/06/2016	Foreign Exchange Future			16.89560		16.92390			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.90840		16.93670			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.99810		17.02620			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.00130		17.02940			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.05260		17.08090			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.10420		17.13240			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.14190		17.17010			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.14880		17.17700			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.15220		17.18040			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.16600		17.19420			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.17290		17.20100			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.18660		17.21480			0.0000	8,593,300.00	500	35,439
\$ / R	On	28/09/2016	Foreign Exchange Future			17.21750		17.24560			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.31370		17.34170			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.43170		17.45980			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.48910		17.51720			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.50700		17.53510			0.0000	577,731.00	33	14,798
\$ / R	On	13/03/2017	Foreign Exchange Future			17.74650		17.77040			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.95400		17.97860			0.0000	0.00	0	0
Total \$ / R Future												504,912,484.80	30,381	1,078,184
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,961.32010	2,934.800	32.40	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.02010	0.000	32.40	0.0000	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,981.33260	1,954.800	49.11	1.0000	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.03260	0.000	49.11	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,301.56040	1,274.818	43.64	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			0.26040	0.018	43.64	0.0002	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,491.30150	3,464.800	26.44	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00150	0.000	26.44	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,351.31030	3,324.800	26.44	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.01030	0.000	26.44	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,141.90560	1,114.822	38.78	0.9997	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			0.60560	0.022	38.78	0.0003	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,661.30000	4,634.800	26.44	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	26.44	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,204.38060	2,174.836	44.73	0.9998	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.08060	0.036	44.73	0.0002	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,964.40450	1,934.842	40.16	0.9997	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			0.10450	0.042	40.16	0.0003	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,724.34890	2,694.827	54.62	0.9999	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.04890	0.027	54.62	0.0001	0.00	0	100
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Call			67.29470	52.256	22.02	0.2034	0.00	0	2,500
\$ / R	On	01/02/2016	Foreign Exchange Option	16.84	Put			433.99470	448.556	22.02	0.7966	0.00	0	0
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Call			219.53450	204.960	20.43	0.4421	0.00	0	5,000
\$ / R	On	08/02/2016	Foreign Exchange Option	16.57	Put			295.13450	310.060	20.43	0.5579	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			573.80870	549.943	19.50	0.7697	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			83.40870	88.943	19.50	0.2303	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			225.61660	213.615	20.76	0.4114	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			379.11660	396.516	20.76	0.5886	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			214.85610	203.338	20.86	0.3964	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			398.35610	416.238	20.86	0.6036	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,906.51100	4,877.107	40.08	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.01100	0.007	40.08	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,127.08650	1,096.329	20.47	0.9397	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			20.58650	19.229	20.47	0.0603	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			203.00390	192.962	20.51	0.3655	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			467.50390	486.762	20.51	0.6345	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			272.55450	260.174	20.01	0.4491	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			363.95450	380.874	20.01	0.5509	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			269.85600	258.089	20.13	0.4382	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			388.25600	405.789	20.13	0.5618	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,626.36800	1,595.914	20.08	0.9768	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			8.76800	7.514	20.08	0.0232	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,598.63400	2,569.207	23.91	0.9974	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			1.03400	0.807	23.91	0.0026	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,229.91360	2,200.236	22.42	0.9941	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			2.31360	1.836	22.42	0.0059	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			967.65870	941.331	18.26	0.8573	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			61.95870	64.631	18.26	0.1427	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,745.72050	4,716.718	30.61	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.02050	0.018	30.61	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,046.37650	3,017.292	24.37	0.9983	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.67650	0.592	24.37	0.0017	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,712.86010	1,683.027	18.33	0.9804	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		7.16010	6.327	18.33	0.0196	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		1,904.14780	1,874.507	19.07	0.9857	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		5.34780	4.707	19.07	0.0143	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		2,639.80640	2,610.725	22.17	0.9949	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		2.00640	1.825	22.17	0.0051	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		1,963.29420	1,933.676	18.76	0.9859	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		5.49420	4.776	18.76	0.0141	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,970.10600	1,941.402	19.03	0.9827	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		6.10600	6.302	19.03	0.0173	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		1,960.19290	1,931.495	18.98	0.9824	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		6.19290	6.395	18.98	0.0176	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		1,950.28130	1,921.589	18.93	0.9821	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		6.28130	6.489	18.93	0.0179	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call		1,119.94140	1,093.416	18.13	0.8777	0.00	0	27,500
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put		55.94140	58.316	18.13	0.1223	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,939.03540	1,910.593	18.81	0.9754	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		9.53540	9.893	18.81	0.0246	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		4,062.34360	4,033.524	26.07	0.9990	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		0.44360	0.424	26.07	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		5,449.94740	5,478.764	27.70	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		1,225.39350	1,251.174	22.37	0.7691	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	27.70	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		133,398.80000	133,427.500	27.70	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		13.68280	13.333	26.87	0.0228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		3,642.48280	3,670.833	26.87	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		1.14740	1.264	27.70	0.0026	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		726.08620	747.755	20.82	0.6177	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.19690	0.225	27.70	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		6,548.99690	6,577.725	27.70	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		222.20640	218.391	21.83	0.2799	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,031.00640	1,055.891	21.83	0.7201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		176.59350	173.674	22.37	0.2309	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		561.72090	580.850	20.21	0.5433	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call		100.70850	99.086	23.68	0.1415	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put		1,739.50850	1,766.586	23.68	0.8585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		359.34890	351.352	20.58	0.4110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		658.14890	678.852	20.58	0.5890	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		327.28620	320.255	20.82	0.3823	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		394.09660	408.393	19.56	0.4443	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call		276.27600	270.815	21.26	0.3342	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		855.07600	878.316	21.26	0.6658	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		496.63130	483.609	19.72	0.5218	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		445.43130	461.109	19.72	0.4782	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		412.92090	403.350	20.21	0.4567	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		281.23590	292.065	19.17	0.3587	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		376.45290	367.948	20.45	0.4259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			625.25290	645.448	20.45	0.5741	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			602.88990	586.953	19.39	0.5933	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			341.68990	354.453	19.39	0.4067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			545.29660	530.893	19.56	0.5557	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			207.05550	215.246	18.85	0.2917	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			520.53050	506.820	19.64	0.5387	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			419.33050	434.320	19.64	0.4613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			712.54880	694.003	19.09	0.6583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			261.34880	271.503	19.09	0.3417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			682.43590	664.565	19.17	0.6413	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			160.65880	167.035	18.61	0.2438	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			641.78390	624.875	19.28	0.6173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			310.58390	322.375	19.28	0.3827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			814.91820	794.285	18.83	0.7116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			203.71820	211.785	18.83	0.2884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			808.25550	787.746	18.85	0.7083	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			101.76770	105.095	18.31	0.1726	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			737.28770	718.206	19.02	0.6718	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			246.08770	255.706	19.02	0.3282	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			970.23910	947.023	18.49	0.7805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			139.03910	144.523	18.49	0.2195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			911.85880	889.535	18.61	0.7562	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			94.24590	97.298	18.28	0.1626	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			876.46270	854.724	18.69	0.7405	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			175.26270	182.224	18.69	0.2595	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,111.04760	1,085.603	18.30	0.8299	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			99.84760	103.103	18.30	0.1701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,102.96770	1,077.595	18.31	0.8274	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			75.70100	78.070	18.21	0.1367	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			985.16470	961.734	18.46	0.7864	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			133.96470	139.235	18.46	0.2136	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,143.63140	1,117.917	18.28	0.8399	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			92.43140	95.417	18.28	0.1601	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,135.44590	1,109.798	18.28	0.8374	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			43.94130	45.136	18.04	0.0878	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,127.28690	1,101.706	18.29	0.8350	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			96.08690	99.206	18.29	0.1650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,382.71570	1,355.488	18.09	0.8999	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			51.51570	52.988	18.09	0.1001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			1,226.90100	1,200.570	18.21	0.8633	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			29.18260	29.849	17.92	0.0623	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,160.08230	1,134.238	18.26	0.8447	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			88.88230	91.738	18.26	0.1553	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,481.22690	1,453.579	18.01	0.9187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			40.02690	41.079	18.01	0.0813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,445.14130	1,417.636	18.04	0.9122	0.00	0	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	14.99	Put			26.37260	26.942	17.90	0.0572	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,400.45380	1,373.143	18.07	0.9035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			49.25380	50.643	18.07	0.0965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,618.94880	1,590.866	17.91	0.9403	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			27.74880	28.366	17.91	0.0597	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,600.38260	1,572.349	17.92	0.9377	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			17.95550	17.168	18.43	0.0378	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,591.12200	1,563.114	17.93	0.9363	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			29.92200	30.614	17.93	0.0637	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,723.36080	1,693.735	17.84	0.9532	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			22.16080	21.235	17.84	0.0468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,637.57260	1,609.442	17.90	0.9428	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			12.71470	12.123	19.41	0.0266	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,628.25330	1,600.147	17.90	0.9416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			27.05330	27.647	17.90	0.0584	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,917.94870	1,888.503	18.62	0.9648	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			16.74870	16.003	18.62	0.0352	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,869.15550	1,839.668	18.43	0.9622	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			9.18520	8.743	20.36	0.0191	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,820.45460	1,790.922	18.23	0.9594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			19.25460	18.422	18.23	0.0406	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,143.40440	2,114.133	19.53	0.9745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			12.20440	11.633	19.53	0.0255	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,113.91470	2,084.623	19.41	0.9734	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			7.41780	7.055	20.99	0.0153	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			2,025.58550	1,996.228	19.06	0.9698	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			14.38550	13.728	19.06	0.0302	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,399.78960	2,370.673	20.55	0.9822	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			8.58960	8.173	20.55	0.0178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,350.38520	2,321.243	20.36	0.9809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			6.00360	5.707	21.62	0.0124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,301.02430	2,271.854	20.16	0.9795	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			9.82430	9.354	20.16	0.0205	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,607.69750	2,578.678	21.38	0.9866	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			6.49750	6.178	21.38	0.0134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,508.61780	2,479.555	20.99	0.9847	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			4.00710	3.809	22.84	0.0082	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			2,409.67560	2,380.564	20.59	0.9824	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			8.47560	8.064	20.59	0.0176	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,845.94350	2,817.009	22.32	0.9903	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			4.74350	4.509	22.32	0.0097	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,667.20360	2,638.207	21.62	0.9876	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			2.41810	2.372	24.29	0.0050	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,657.28310	2,628.283	21.58	0.9875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			6.08310	5.783	21.58	0.0125	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,054.81380	3,025.936	23.15	0.9927	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		3.61380	3.436	23.15	0.0073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		2,975.20710	2,946.309	22.84	0.9918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		1.26800	1.240	24.86	0.0027	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,855.88220	2,826.951	22.36	0.9904	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		4.68220	4.451	22.36	0.0096	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,403.33870	3,374.611	24.42	0.9955	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		2.13870	2.111	24.42	0.0045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		3,343.61810	3,314.872	24.29	0.9950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.52910	0.510	25.55	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		3,104.58850	3,075.722	23.35	0.9931	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		3.38850	3.222	23.35	0.0069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,802.11870	3,773.394	25.12	0.9980	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.91870	0.894	25.12	0.0020	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		3,652.46800	3,623.740	24.86	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.16990	0.160	26.41	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		3,502.93890	3,474.210	24.59	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.73890	1.710	24.59	0.0037	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		4,341.47260	4,312.759	26.06	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.27260	0.259	26.06	0.0006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		4,051.72910	4,023.010	25.55	0.9988	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.14710	0.138	26.51	0.0003	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,862.00610	3,833.282	25.22	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.80610	0.782	25.22	0.0017	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		4,551.36590	4,522.656	26.43	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.16590	0.156	26.43	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		4,541.36990	4,512.660	26.41	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		0.09710	0.090	26.81	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		4,491.39150	4,462.681	26.32	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.19150	0.181	26.32	0.0004	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		4,651.33030	4,622.622	26.60	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.13030	0.122	26.60	0.0003	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		4,601.34710	4,572.638	26.51	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		0.11820	0.110	26.67	0.0003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		4,561.36200	4,532.652	26.44	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.16200	0.152	26.44	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		4,801.29020	4,772.584	26.86	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.09020	0.084	26.86	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		4,771.29710	4,742.590	26.81	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.00660	0.006	27.21	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		5,051.24560	5,022.542	27.21	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		0.04560	0.042	27.21	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		5,001.25460	4,972.550	27.21	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		0.05460	0.050	27.21	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		4,691.31820	4,662.610	26.67	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		5,551.20660	5,522.506	27.21	1.0000	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call		962.10400	939.161	18.57	0.7727	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	15/03/2016	Foreign Exchange Option	15.79	Put			147.80400	153.561	18.57	0.2273	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,270.48200	3,241.651	23.85	0.9939	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			3.08200	2.951	23.85	0.0061	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,994.45900	1,965.040	18.96	0.9654	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			17.05900	16.340	18.96	0.0346	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,965.60020	2,936.749	22.22	0.9880	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.50020	6.249	22.22	0.0120	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,695.96370	1,666.854	17.98	0.9319	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			36.86370	36.353	17.98	0.0681	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,470.01700	1,442.646	17.97	0.8828	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			72.41700	73.546	17.97	0.1172	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			921.15330	899.777	18.64	0.7127	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			233.55330	240.677	18.64	0.2873	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,847.92640	4,819.397	25.90	0.9994	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.32640	0.297	25.90	0.0006	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,153.79010	3,124.928	22.22	0.9892	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			6.19010	5.828	22.22	0.0108	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			521.03930	509.328	19.95	0.4871	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			597.13930	613.928	19.95	0.5129	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,019.40890	995.475	18.38	0.7355	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			219.80890	224.475	18.38	0.2645	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			523.50080	511.673	19.98	0.4768	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			643.90080	660.673	19.98	0.5232	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			914.11970	892.148	18.68	0.6880	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			281.41970	287.948	18.68	0.3120	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			806.11200	786.528	18.99	0.6342	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			360.31200	369.228	18.99	0.3658	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,058.66750	1,034.792	18.38	0.7262	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			247.76750	252.492	18.38	0.2738	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,758.46530	2,728.918	19.88	0.9725	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			18.16530	17.218	19.88	0.0275	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,420.82310	1,393.033	17.86	0.8330	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			130.52310	131.333	17.86	0.1670	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			481.82080	470.882	20.40	0.4207	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			861.52080	879.182	20.40	0.5793	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			0.00000	620.009	19.63	0.5133	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			0.00000	642.109	19.63	0.4867	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			617.82420	603.212	19.74	0.4937	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			695.62420	709.611	19.74	0.5063	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,245.89660	3,216.839	20.41	0.9839	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			10.59660	10.139	20.41	0.0161	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,274.65080	1,247.494	18.00	0.7778	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			199.35080	200.794	18.00	0.2222	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			871.10740	850.383	18.87	0.6237	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			425.80740	433.683	18.87	0.3763	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,937.10680	4,908.303	25.34	0.9975	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		1.80680	1.603	25.34	0.0025	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		2,536.64520	2,507.153	18.59	0.9506	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		36.64520	35.753	18.59	0.0494	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		1,453.51330	1,426.113	17.88	0.8026	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		183.51330	184.713	17.88	0.1974	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		1,139.91190	1,115.618	18.37	0.7011	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		330.31190	334.618	18.37	0.2989	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		0.00000	657.769	19.94	0.4843	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		0.00000	833.969	19.94	0.5157	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		823.93030	807.865	19.52	0.5448	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		689.63030	701.965	19.52	0.4552	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		5,037.77030	5,009.315	24.05	0.9955	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		3.47030	3.415	24.05	0.0045	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		3,347.02130	3,319.032	18.76	0.9810	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		12.72130	13.132	18.76	0.0190	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		1,116.32670	1,094.841	18.60	0.6684	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		412.02670	418.941	18.60	0.3316	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		2,117.23280	2,088.157	17.73	0.8974	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		90.13280	89.457	17.73	0.1026	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		4,671.27940	4,642.890	22.20	0.9934	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.97940	4.990	22.20	0.0066	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,621.87950	1,594.898	17.83	0.8039	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		205.57950	206.998	17.83	0.1961	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		2,345.13530	2,316.625	17.77	0.9165	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		72.43530	72.325	17.77	0.0835	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		1,394.28050	1,369.281	18.14	0.7418	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		301.58050	304.981	18.14	0.2582	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		3,597.47180	3,569.055	18.73	0.9838	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		11.57180	11.555	18.73	0.0162	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		3,587.55930	3,559.141	18.70	0.9837	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		11.65930	11.641	18.70	0.0163	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		3,577.64800	3,549.228	18.67	0.9835	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		11.74800	11.728	18.67	0.0165	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		3,610.36690	3,582.032	18.55	0.9837	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		11.66690	11.732	18.55	0.0163	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		3,600.45420	3,572.119	18.52	0.9835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		11.75420	11.819	18.52	0.0165	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		3,402.36130	3,374.006	17.91	0.9806	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		13.66130	13.706	17.91	0.0194	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		3,373.10220	3,344.747	17.90	0.9797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		14.40220	14.447	17.90	0.0203	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		3,699.60930	3,671.282	18.82	0.9848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		10.90930	10.982	18.82	0.0152	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		2,454.04900	2,425.719	17.71	0.9243	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		65.34900	65.419	17.71	0.0757	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		2,142.01640	2,113.750	17.64	0.8889	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			103.31640	103.450	17.64	0.1111	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			3,590.54270	3,562.206	18.49	0.9834	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			11.84270	11.906	18.49	0.0166	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			2,012.83460	1,984.621	17.61	0.8708	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			124.13460	124.321	17.61	0.1292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			1,271.29230	1,247.958	18.30	0.6986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			382.59230	387.658	18.30	0.3014	0.00	0	25,700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			2,684.56140	2,656.214	17.76	0.9440	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			45.86140	45.914	17.76	0.0560	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			1,211.54720	1,189.139	18.46	0.6780	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			422.84720	428.838	18.46	0.3220	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			1,171.11880	1,149.386	18.57	0.6635	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			452.41880	459.086	18.57	0.3365	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			2,072.74770	2,044.509	17.63	0.8794	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			114.04770	114.209	17.63	0.1206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			995.58150	977.191	19.10	0.5957	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			606.88150	616.891	19.10	0.4043	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			980.82850	962.752	19.15	0.5896	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			622.12850	632.452	19.15	0.4104	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			1,241.11950	1,218.241	18.38	0.6883	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			402.41950	407.941	18.38	0.3117	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			933.05210	916.027	19.31	0.5695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			674.35210	685.727	19.31	0.4305	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			923.75160	906.940	19.34	0.5655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			685.05160	696.640	19.34	0.4345	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			1,137.36620	1,116.224	18.67	0.6511	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			478.66620	485.924	18.67	0.3489	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			806.65810	792.597	19.78	0.5128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			837.95810	852.297	19.78	0.4872	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			802.63840	788.670	19.80	0.5109	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			843.93840	858.370	19.80	0.4891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			971.09930	953.236	19.18	0.5856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			632.39930	642.936	19.18	0.4144	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			752.14290	739.354	20.02	0.4866	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			923.44290	939.054	20.02	0.5134	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			523.21150	516.203	21.27	0.3657	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,424.51150	1,445.903	21.27	0.6343	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			852.36650	837.244	19.60	0.5339	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			773.66650	786.944	19.60	0.4661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			457.23400	451.573	21.76	0.3268	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			1,638.53400	1,661.274	21.76	0.6732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			435.98170	430.758	21.94	0.3138	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			1,717.28170	1,740.458	21.94	0.6862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			794.65720	780.871	19.83	0.5071	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			855.95720	870.571	19.83	0.4929	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,898.10520	3,869.790	19.44	0.9871	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	13.00	Put			9.40520	9.490	19.44	0.0129	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			356.08860	352.479	22.67	0.2637	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,067.38860	2,092.179	22.67	0.7363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			472.80920	466.829	21.64	0.3361	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			1,584.10920	1,606.529	21.64	0.6639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,733.77410	4,705.476	22.01	0.9933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.07410	5.176	22.01	0.0067	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,987.50050	3,959.190	19.71	0.9879	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			8.80050	8.890	19.71	0.0121	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,918.44860	1,890.613	17.65	0.8434	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			164.54860	165.013	17.65	0.1566	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			979.27070	962.292	19.33	0.5734	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			695.37070	706.692	19.33	0.4266	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			1,004.98060	988.326	19.26	0.5793	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			688.28060	699.926	19.26	0.4207	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			825.14070	812.261	19.94	0.5020	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			928.44070	943.861	19.94	0.4980	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			5,140.86200	5,112.830	22.37	0.9946	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.16200	4.430	22.37	0.0054	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,450.78170	3,423.198	17.40	0.9797	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			14.08170	14.798	17.40	0.0203	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			585.41490	580.389	21.67	0.3571	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,749.21490	1,772.289	21.67	0.6429	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,135.25680	1,118.328	19.15	0.5960	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			709.05680	720.228	19.15	0.4040	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,543.89750	3,517.243	16.47	0.9791	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			14.49750	15.943	16.47	0.0209	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			912.81120	900.335	20.00	0.5070	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,013.41120	1,029.035	20.00	0.4930	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			798.15980	788.192	20.50	0.4574	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,218.75980	1,236.892	20.50	0.5426	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,234.22680	5,206.995	21.42	0.9935	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			4.82680	5.695	21.42	0.0065	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,857.84930	1,830.798	17.89	0.7825	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			296.94930	298.198	17.89	0.2175	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,391.31680	4,364.163	18.66	0.9865	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			10.41680	11.563	18.66	0.0135	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			838.87880	828.792	20.79	0.4458	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,406.47880	1,424.592	20.79	0.5542	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			769.63270	761.186	21.12	0.4162	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,567.23270	1,586.986	21.12	0.5838	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,338.79000	5,311.591	20.79	0.9922	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			6.39000	7.390	20.79	0.0078	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,648.52170	3,621.440	15.80	0.9784	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			16.12170	17.240	15.80	0.0216	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			867.31690	856.913	20.77	0.4485	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,437.21690	1,455.013	20.77	0.5515	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			848.58020	838.628	20.86	0.4408	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,478.48020	1,496.728	20.86	0.5592	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,686.61200	3,659.531	15.58	0.9782	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			16.51200	17.631	15.58	0.0218	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,487.90620	3,460.808	14.92	0.9759	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			17.80620	18.908	14.92	0.0241	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,027.98800	1,013.939	20.14	0.5095	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,150.98800	1,165.139	20.14	0.4905	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,418.77940	3,391.765	15.04	0.9718	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			21.77940	22.965	15.04	0.0282	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			860.89970	850.695	20.86	0.4431	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,480.49970	1,498.495	20.86	0.5569	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,697.21050	3,670.119	15.55	0.9780	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			16.81050	17.919	15.55	0.0220	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			640.46870	635.498	22.17	0.3445	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,156.26870	2,179.498	22.17	0.6555	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,412.99400	2,386.955	16.94	0.8628	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			168.79400	170.955	16.94	0.1372	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,908.27630	3,880.027	16.07	0.9798	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			17.27630	17.127	16.07	0.0202	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,928.14820	3,899.921	16.13	0.9800	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			17.14820	17.021	16.13	0.0200	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,918.21210	3,889.974	16.10	0.9799	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			17.21210	17.074	16.10	0.0201	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,922.41120	3,893.782	15.98	0.9798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			17.61120	17.182	15.98	0.0202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,804.55380	2,777.907	16.11	0.9153	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			89.75380	91.307	16.11	0.0847	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,493.64210	1,472.285	18.67	0.6565	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			638.84210	645.685	18.67	0.3435	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,251.75660	1,234.276	19.45	0.5796	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			896.95660	907.676	19.45	0.4204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			998.57380	985.597	20.39	0.4889	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,283.77380	1,298.997	20.39	0.5111	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			930.53360	919.005	20.67	0.4628	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,415.73360	1,432.405	20.67	0.5372	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,942.28080	3,913.680	16.05	0.9800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			17.48080	17.080	16.05	0.0200	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,932.34550	3,903.732	16.01	0.9799	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			17.54550	17.132	16.01	0.0201	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			500.74570	497.732	23.21	0.2758	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			2,835.94570	2,861.132	23.21	0.7242	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,991.95850	3,963.428	16.21	0.9804	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			17.15850	16.828	16.21	0.0196	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			802.37660	794.386	21.44	0.4040	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,806.77660	1,826.885	21.44	0.5960	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			761.38970	754.270	21.67	0.3868	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			1,925.78970	1,946.770	21.67	0.6132	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,453.36920	5,426.319	20.09	0.9912	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			7.76920	8.819	20.09	0.0088	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,768.53010	3,736.183	15.23	0.9777	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			22.93010	18.683	15.23	0.0223	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			752.97790	746.889	22.15	0.3643	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,261.27790	2,283.189	22.15	0.6357	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,550.15020	5,523.374	19.51	0.9907	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			8.45020	9.674	19.51	0.0093	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,871.65920	3,837.995	15.36	0.9736	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			29.95920	24.295	15.36	0.0264	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			771.02970	764.539	22.04	0.3716	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,199.32970	2,220.839	22.04	0.6284	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,980.72340	3,962.040	15.42	0.9698	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			20.92340	30.340	15.42	0.0302	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			804.88910	737.665	22.68	0.3408	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,745.08910	2,705.965	22.68	0.6592	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,671.40590	5,641.083	18.63	0.9911	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.60590	9.383	18.63	0.0089	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,878.62840	4,850.472	17.31	0.9806	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			21.42840	21.372	17.31	0.0194	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,898.37070	4,870.259	17.35	0.9808	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			21.17070	21.159	17.35	0.0192	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,888.49880	4,860.365	17.33	0.9807	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			21.29880	21.265	17.33	0.0193	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			4,205.20840	4,177.281	14.63	0.9785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			20.10840	20.281	14.63	0.0215	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,766.89390	2,741.255	16.56	0.8580	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			211.79390	214.255	16.56	0.1420	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,255.05700	4,227.154	14.79	0.9788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			19.71330	19.949	15.04	0.0206	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,265.02670	4,237.128	14.82	0.9789	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			19.92670	20.128	14.82	0.0211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,413.65050	3,438.705	23.69	0.7077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			582.86420	582.813	24.42	0.2648	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,847.76420	3,875.813	24.42	0.7352	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,746.48950	5,719.610	18.93	0.9889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.38950	12.610	18.93	0.0111	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			4,334.81330	4,306.949	15.04	0.9794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,004.76330	3,028.273	23.08	0.6756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			705.32090	701.196	23.26	0.3148	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,120.22090	3,144.196	23.26	0.6852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			563.44890	564.018	24.78	0.2556	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,028.34890	4,057.018	24.78	0.7444	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	20.30	Call			648.75050	645.705	23.69	0.2923	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,555.25040	2,576.739	22.39	0.6335	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			749.96380	745.004	22.95	0.3322	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			2,914.86380	2,938.003	22.95	0.6678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			0.00000	573.242	24.60	0.2601	18,458,379.52	32,200	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			0.00000	3,966.242	24.60	0.7399	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			729.86330	725.273	23.08	0.3244	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,346.40020	2,366.812	22.05	0.6110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			896.77910	889.171	22.08	0.3873	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,361.67910	2,382.171	22.08	0.6127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			670.59810	667.130	23.52	0.3010	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,295.49810	3,320.130	23.52	0.6990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			840.35040	833.739	22.39	0.3665	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			856.21120	860.662	18.99	0.3611	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,038.08250	1,027.416	21.37	0.4374	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,952.98250	1,970.416	21.37	0.5626	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			740.73230	735.945	23.01	0.3287	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			2,955.63230	2,978.945	23.01	0.6713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			901.50020	893.812	22.05	0.3890	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			713.96110	716.245	18.57	0.3231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,812.19910	1,786.885	18.67	0.6677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			747.09910	749.886	18.67	0.3323	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			862.35690	855.358	22.26	0.3747	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,477.25690	2,498.358	22.26	0.6253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,701.31120	1,677.662	18.99	0.6389	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			479.21940	476.105	17.99	0.2461	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			0.00000	2,055.878	18.16	0.7287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			0.00000	548.878	18.16	0.2713	17,673,861.94	32,200	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			923.12820	915.088	21.94	0.3968	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,278.02820	2,298.088	21.94	0.6032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,849.06110	1,823.245	18.57	0.6769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			217.31170	219.676	16.61	0.1445	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,612.25790	2,585.425	17.08	0.8298	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			277.15790	278.425	17.08	0.1702	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,781.21650	1,756.348	18.76	0.6598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			776.11650	779.348	18.76	0.3402	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,214.31940	2,183.105	17.99	0.7539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			20.56140	20.654	14.15	0.0225	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,818.26000	2,792.923	16.39	0.8667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			193.16000	195.923	16.39	0.1333	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,963.68180	1,934.787	18.34	0.7031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			628.58180	627.787	18.34	0.2969	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,752.41170	2,726.676	16.61	0.8555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			19.95700	20.154	14.79	0.0212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,245.08730	4,217.179	14.76	0.9788	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			19.98730	20.179	14.76	0.0212	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	15.40	Call			2,480.63340	2,452.428	17.56	0.8033	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			345.53340	345.428	17.56	0.1967	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,055.66140	4,027.654	14.15	0.9775	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,771.68350	2,740.968	16.93	0.8140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			361.28350	354.468	16.93	0.1860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,968.58670	1,948.752	19.11	0.6503	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			948.18670	952.252	19.11	0.3497	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			710.87260	710.584	24.76	0.2797	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			4,360.47260	4,384.084	24.76	0.7203	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,784.98120	2,754.200	16.89	0.8164	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			354.58120	347.700	16.89	0.1836	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,778.32080	2,747.577	16.91	0.8152	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			357.92080	351.077	16.91	0.1848	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,932.04030	2,908.692	17.40	0.7905	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			483.44030	484.692	17.40	0.2095	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,944.39110	2,921.010	17.36	0.7927	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			475.79110	477.010	17.36	0.2073	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,938.21040	2,914.843	17.38	0.7916	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			479.61040	480.843	17.38	0.2084	0.00	0	0
Total \$ / R Option												36,132,241.46	64,400	1,892,498
Total \$ / R												541,044,726.26	94,781	2,970,682
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.57250		16.60120			0.0000	828,625.00	50	1,116
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.86030		16.88870			0.0000	168,603.00	10	134
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.18660		17.21480			0.0000	171,866.00	10	85
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.50700		17.53510			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,169,094.00	70	1,335
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			421,156.81130	418,285.194	25.83	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			36.81130	35.194	25.83	0.0008	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			420,157.66440	417,286.026	25.82	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			37.66440	36.027	25.82	0.0008	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			419,158.53610	416,286.876	25.80	0.9992	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			38.53610	36.876	25.80	0.0008	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			346,175.66070	343,340.789	18.09	0.9815	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,305.66070	1,310.789	18.09	0.0185	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			345,185.51280	342,350.555	18.06	0.9814	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			1,315.51280	1,320.555	18.06	0.0186	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			344,195.49230	341,360.400	18.03	0.9812	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			1,325.49230	1,330.400	18.03	0.0188	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			239,057.27890	236,395.017	17.01	0.8546	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			18,577.27890	18,735.017	17.01	0.1454	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			240,591.06600	237,929.672	16.97	0.8573	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			18,111.06600	18,269.672	16.97	0.1427	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			239,823.21690	237,161.398	16.99	0.8560	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		18,343.21690	18,501.398	16.99	0.1440		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		275,936.41690	272,293.715	16.29	0.8605		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		21,426.41690	20,593.715	16.29	0.1395		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		275,188.25420	271,550.627	16.31	0.8592		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		21,678.25420	20,850.627	16.31	0.1408		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		274,441.55530	270,809.135	16.33	0.8580		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		21,931.55530	21,109.135	16.33	0.1420		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,169,094.00	70	1,335
£ / R	On 26/02/2016	Foreign Exchange Future			23.60050	23.61030			0.0000		0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			23.61370	23.62320			0.0000		0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future			23.64500	23.65430			0.0000		0.00	0	115
£ / R	On 14/03/2016	Foreign Exchange Future			23.67630	23.68530			0.0000	11,175,213.60		472	32,190
£ / R	On 15/04/2016	Foreign Exchange Future			24.49200	24.49890			0.0000		0.00	0	88
£ / R	On 13/06/2016	Foreign Exchange Future			24.09560	24.10290			0.0000	19,276,480.00		800	2,696
£ / R	On 08/09/2016	Foreign Exchange Future			24.52000	24.52730			0.0000		0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			24.57580	24.58310			0.0000		0.00	0	390
£ / R	On 19/12/2016	Foreign Exchange Future			25.05360	25.06010			0.0000		0.00	0	0
Total £ / R Future											30,451,693.60	1,272	35,698
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call		1,602.10480	1,586.219	19.30	0.8857		0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put		81.80480	75.719	19.30	0.1143		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call		1,674.47440	1,659.000	19.05	0.8893		0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put		81.27440	75.300	19.05	0.1107		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		1,646.73340	1,630.605	18.70	0.8632		0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		112.43340	105.605	18.70	0.1368		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		4,504.45920	4,494.408	25.62	0.9895		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		9.15920	8.108	25.62	0.0105		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		4,494.50980	4,484.453	25.58	0.9894		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		9.20980	8.153	25.58	0.0106		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		4,484.56100	4,474.499	25.54	0.9894		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		9.26100	8.199	25.54	0.0106		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Call		1,754.27360	1,738.389	18.42	0.8640		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	22.05	Put		118.97360	112.089	18.42	0.1360		0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Call		971.29740	952.844	19.38	0.6387		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	23.15	Put		435.99740	426.544	19.38	0.3613		0.00	0	4,000
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Call		585.41010	569.071	20.25	0.4523		0.00	0	11,400
£ / R	On 14/03/2016	Foreign Exchange Option	23.95	Put		850.11010	842.771	20.25	0.5477		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Call		233.80630	223.436	22.06	0.2150		0.00	0	7,800
£ / R	On 14/03/2016	Foreign Exchange Option	25.30	Put		1,848.50630	1,847.136	22.06	0.7850		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		2,958.55360	2,947.126	19.83	0.9693		0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Put		23.25360	20.826	19.83	0.0307		0.00	0	21,300
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Call		1,089.22610	1,072.093	20.21	0.5691		0.00	0	0
£ / R	On 15/04/2016	Foreign Exchange Option	24.20	Put		790.32610	780.093	20.21	0.4309		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	26.50	Call			517.25650	502.592	22.28	0.2666	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,914.35650	2,906.992	22.28	0.7334	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,715.72320	3,701.759	19.28	0.9218	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			112.82320	106.159	19.28	0.0782	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,706.54960	3,692.543	19.27	0.9213	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			113.64960	106.943	19.27	0.0787	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,113.38050	1,091.703	20.01	0.4973	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,310.48050	1,296.103	20.01	0.5027	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,724.90200	3,710.983	19.29	0.9224	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			112.00200	105.383	19.29	0.0776	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,776.36290	2,747.239	18.14	0.7720	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			519.06290	497.239	18.14	0.2280	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,091.47400	1,064.741	20.83	0.4051	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,414.17400	2,394.741	20.83	0.5949	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,586.65740	3,568.592	17.85	0.8657	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			259.35740	248.592	17.85	0.1343	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,790.35300	2,761.312	18.14	0.7740	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			513.05300	491.312	18.14	0.2260	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,783.35230	2,754.272	18.14	0.7730	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			516.05230	494.272	18.14	0.2270	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,355.35620	2,322.374	18.36	0.6981	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			782.25620	756.574	18.36	0.3019	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,367.66240	2,334.725	18.35	0.7002	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			774.56240	748.925	18.35	0.2998	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,361.50350	2,328.544	18.36	0.6991	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			778.40350	752.744	18.36	0.3009	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,116.60610	3,076.881	17.72	0.7531	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			706.50610	673.281	17.72	0.2469	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,129.70210	3,090.074	17.71	0.7549	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			699.60210	666.474	17.71	0.2451	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,123.14890	3,083.469	17.72	0.7540	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			703.04890	669.869	17.72	0.2460	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												30,451,693.60	1,272	114,626
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14008		0.14033			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14286		0.14310			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14609		0.14634			0.0000	3,944.51	27	947
Total ¥ / R Future												3,944.51	27	12,533
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,038.17490	2,012.432	19.61	0.9865	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.67490	4.832	19.61	0.0135	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,032.52760	4,007.622	24.78	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.02760	0.022	24.78	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,033.86170	3,008.820	24.78	0.9969	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	0.11	Put			1.36170	1.220	24.78	0.0031	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			28.46260	28.860	17.17	0.0447	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,467.91720	1,447.261	17.77	0.8199	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			157.51720	161.261	17.77	0.1801	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,319.67630	3,294.561	19.70	0.9865	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			9.27630	8.561	19.70	0.0135	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,338.86260	2,314.860	17.17	0.9553	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,650.91500	3,624.375	17.58	0.9810	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.41500	15.075	17.58	0.0190	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,710.16910	2,683.993	17.84	0.9251	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			75.66910	74.693	17.84	0.0749	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,870.39820	1,847.549	18.01	0.8097	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			235.89820	238.249	18.01	0.1903	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												3,944.51	27	12,533
€ / R	On	29/01/2016	Foreign Exchange Future			17.81080		17.84650			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.82680		17.92180			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.85140		17.94270			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.85950		17.94810			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.87280		17.98780			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.97960		18.01460			0.0000	71,289,114.00	3,965	73,326
€ / R	On	22/03/2016	Foreign Exchange Future			17.88980		18.04870			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.89410		18.04970			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.91030		18.14070			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.92370		18.18500			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.94540		18.07140			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.96370		18.30980			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.97480		18.31100			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.34570		18.38080			0.0000	18,345,700.00	1,000	39,979
€ / R	On	19/09/2016	Foreign Exchange Future			18.76900		18.80410			0.0000	0.00	0	6,298
€ / R	On	19/12/2016	Foreign Exchange Future			19.19020		19.22610			0.0000	422,184.40	22	5,887
Total € / R Future												90,056,998.40	4,987	126,032
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,696.57560	2,660.825	49.15	0.9999	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.07560	0.025	49.15	0.0001	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,326.64280	2,290.832	42.87	0.9998	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.14280	0.032	42.87	0.0002	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,524.91980	2,429.694	23.93	0.9921	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			3.11980	2.894	23.93	0.0079	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,871.83400	1,777.008	21.40	0.9732	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			10.03400	10.208	21.40	0.0268	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			277.14150	238.106	21.10	0.3458	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			644.44150	696.706	21.10	0.6542	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,413.27210	2,324.896	21.84	0.9867	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		5.17210	5.396	21.84	0.0133	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		2,426.57750	2,312.113	20.43	0.9798	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		8.77750	9.313	20.43	0.0202	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		1.61210	1.460	26.38	0.0028	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		27.27390	26.712	18.52	0.0514	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		4,964.91210	4,929.877	27.56	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		0.31210	0.277	27.56	0.0006	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		4,815.03080	4,779.983	27.34	0.9992	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.43080	0.383	27.34	0.0008	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		4,166.21210	4,131.060	26.38	0.9972	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		21.82140	21.122	19.31	0.0404	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		1,233.78110	1,201.132	19.04	0.8242	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		119.18110	121.532	19.04	0.1758	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		14.25650	13.117	26.23	0.0214	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		3,899.65650	3,933.517	26.23	0.9786	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		1,891.87390	1,856.312	18.52	0.9486	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		7.75920	7.086	23.23	0.0130	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,751.00550	1,717.338	18.62	0.9314	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		36.40550	37.738	18.62	0.0686	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		1,347.63830	1,314.722	18.94	0.8547	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		93.03830	95.122	18.94	0.1453	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		2,086.42140	2,050.722	19.31	0.9596	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		2.27450	2.070	26.12	0.0038	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		2,047.40710	2,011.727	19.15	0.9576	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		22.80710	22.127	19.15	0.0424	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		2,037.66070	2,001.986	19.11	0.9571	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		23.06070	22.386	19.11	0.0429	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		3,062.35920	3,026.686	23.23	0.9870	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		2.10860	1.917	26.18	0.0036	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,973.09020	2,937.395	22.87	0.9856	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		8.49020	7.795	22.87	0.0144	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,656.36060	2,620.606	21.61	0.9794	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		11.76060	11.006	21.61	0.0206	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,986.87450	3,951.670	26.12	0.9962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		2.19010	1.992	26.15	0.0037	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,420.04490	3,384.466	24.65	0.9912	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		5.44490	4.866	24.65	0.0088	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		3,121.90970	3,086.252	23.47	0.9878	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		7.30970	6.652	23.47	0.0122	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		4,026.70860	3,991.517	26.18	0.9964	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		4,016.74900	3,981.555	26.16	0.9964	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		2.14900	1.954	26.16	0.0036	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		4,006.79010	3,971.592	26.15	0.9963	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		434.39900	368.558	21.04	0.3770	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		805.69900	898.759	21.04	0.6230	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		445.18870	380.171	21.04	0.3808	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	24/03/2016	Foreign Exchange Option	18.42	Put			815.48870	906.071	21.04	0.6192	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			907.64470	1,039.217	20.76	0.6121	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			548.34470	449.517	20.76	0.3879	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			583.77980	471.862	20.68	0.3854	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			968.77980	1,118.162	20.68	0.6146	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			546.11690	491.450	20.67	0.3921	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,044.71690	1,116.050	20.67	0.6079	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			700.51110	548.184	20.52	0.3922	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,070.71110	1,264.484	20.52	0.6078	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			708.23780	559.221	20.51	0.3954	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,077.23780	1,264.421	20.51	0.6046	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			46.26040	43.629	18.56	0.0479	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,197.24860	4,160.583	20.24	0.9827	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			16.44860	14.883	20.24	0.0173	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,527.01570	2,488.691	18.40	0.9004	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			106.21570	102.991	18.40	0.0996	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,185.88750	3,148.183	18.56	0.9532	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			45.08750	42.483	18.56	0.0468	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,176.47080	3,138.752	18.56	0.9526	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			45.67080	43.052	18.56	0.0474	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,167.06040	3,129.329	18.56	0.9521	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			56.90380	46.902	17.06	0.0424	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,901.32480	3,856.143	17.04	0.9574	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			57.22480	47.143	17.04	0.0426	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,920.68470	3,875.663	17.08	0.9578	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			56.58470	46.663	17.08	0.0422	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,911.00380	3,865.902	17.06	0.9576	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			303.16190	288.548	17.92	0.1563	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,742.89810	2,694.593	17.97	0.7971	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			416.79810	404.393	17.97	0.2029	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,676.14360	2,628.410	17.98	0.7880	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			440.04360	428.210	17.98	0.2120	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			442.68090	430.914	17.98	0.2130	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,661.42920	2,613.830	17.98	0.7860	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			445.32920	433.630	17.98	0.2140	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			972.96580	946.506	21.55	0.3851	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,546.86580	2,556.306	21.55	0.6149	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,129.26190	3,078.748	17.92	0.8437	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			748.95390	724.413	22.69	0.3062	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,422.85390	3,434.213	22.69	0.6938	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,668.78090	2,621.114	17.98	0.7870	0.00	0	0
Total € / R Option												0.00	0	333,670
Total € / R												90,056,998.40	4,987	459,702
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.56900		11.57090			0.0000	2,892,250.00	250	14,338

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	13/06/2016	Foreign Exchange Future			11.72370		11.72520			0.0000	0.00	0	2,819
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.90550		11.90600			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.08830		12.08780			0.0000	459,355.40	38	69
Total AU\$ / R Future												3,351,605.40	288	17,726
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			223.28280	224.033	17.86	0.4028	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			53.50920	53.582	20.24	0.1300	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,082.60920	1,084.582	20.24	0.8700	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			15.49550	15.373	17.99	0.0479	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			824.27430	822.081	17.81	0.8637	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			53.37430	53.081	17.81	0.1363	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			389.92240	388.740	17.86	0.6024	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			219.02240	219.740	17.86	0.3976	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			384.18280	383.033	17.86	0.5972	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			2.57160	2.497	22.82	0.0077	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,063.52160	2,061.546	22.77	0.9921	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			2.62160	2.546	22.77	0.0079	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,775.50770	1,773.509	21.21	0.9860	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			4.60770	4.509	21.21	0.0140	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,186.39550	1,184.373	17.99	0.9521	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,083.42260	2,081.449	22.87	0.9924	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			2.52260	2.449	22.87	0.0076	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,073.47160	2,071.497	22.82	0.9923	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			47.21670	46.693	17.67	0.0775	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,690.68030	1,688.697	17.69	0.9249	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			45.48030	44.997	17.69	0.0751	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,681.54180	1,679.538	17.68	0.9237	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			46.34180	45.838	17.68	0.0763	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,672.41670	1,670.393	17.67	0.9225	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,807.80840	1,803.092	16.99	0.8844	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			101.80840	97.592	16.99	0.1156	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,799.12390	1,794.401	16.99	0.8831	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			103.12390	98.901	16.99	0.1169	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,816.50850	1,811.798	17.00	0.8857	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			100.50850	96.298	17.00	0.1143	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			224.32990	216.914	16.52	0.1923	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,647.91870	1,641.027	16.54	0.8107	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			220.11870	212.727	16.54	0.1893	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,640.01660	1,633.111	16.53	0.8092	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			222.21660	214.811	16.53	0.1908	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,632.12990	1,625.214	16.52	0.8077	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												3,351,605.40	288	18,926
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.71430		11.69860			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
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.92110		11.90490			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			24.34000	24.572	15.97	0.0784	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			931.14050	947.083	15.95	0.9264	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			22.54050	22.783	15.95	0.0736	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			922.02670	937.964	15.96	0.9240	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			23.42670	23.664	15.96	0.0760	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			912.94000	928.872	15.97	0.9216	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,143.90610	1,155.790	15.94	0.8383	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			109.00610	104.690	15.94	0.1617	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,135.84650	1,147.691	15.94	0.8360	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			110.94650	106.591	15.94	0.1640	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,127.81260	1,139.615	15.94	0.8337	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			112.91260	108.515	15.94	0.1663	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			16.31360		16.41350			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.67110		16.77390			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,463.78930	1,373.244	19.13	0.8934	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			50.28930	59.644	19.13	0.1066	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,454.98290	1,364.666	19.15	0.8914	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			51.48290	61.066	19.15	0.1086	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,472.61680	1,381.847	19.11	0.8953	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			49.11680	58.247	19.11	0.1047	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,485.82360	2,391.136	20.06	0.8944	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			101.92360	110.036	20.06	0.1056	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,476.81360	2,382.224	20.05	0.8935	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			102.91360	111.124	20.05	0.1065	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,467.81370	2,373.321	20.04	0.8926	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			103.91370	112.221	20.04	0.1074	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.49240		2.49630			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.50630		2.51320			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			3,025.03560	2,983.536	23.16	0.9367	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			62.03560	59.536	23.16	0.0633	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	Call			2,930.62840	2,889.050	22.97	0.9313	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			67.62840	65.051	22.97	0.0687	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,119.88310	3,078.466	23.36	0.9417	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			56.88310	54.466	23.36	0.0583	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,296.57220	3,226.805	20.88	0.8510	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			264.57220	263.805	20.88	0.1490	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,214.16940	3,144.618	20.86	0.8430	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			282.16940	281.618	20.86	0.1570	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,132.64630	3,063.329	20.84	0.8346	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			300.64630	300.329	20.84	0.1654	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.41030		2.41500			0.0000	0.00	0	123
DKK / R	On	13/06/2016	Foreign Exchange Future			2.45990		2.46440			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	123
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,699.63810	2,653.317	20.96	0.9384	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			49.63810	50.317	20.96	0.0616	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,607.79650	2,561.558	21.02	0.9301	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			57.79650	58.558	21.02	0.0699	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,796.14400	2,749.615	21.27	0.9430	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			46.14400	46.615	21.27	0.0570	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			157.38950	155.466	20.90	0.0983	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,977.99200	3,930.978	20.88	0.9141	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			133.99200	131.978	20.88	0.0859	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,889.32500	3,842.350	20.89	0.9080	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			145.32500	143.350	20.89	0.0920	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,801.38950	3,754.466	20.90	0.9017	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	123
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.12540		2.13070			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.16070		2.16650			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.19950		2.20550			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.23610		2.24090			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			655.45160	626.418	19.51	0.5284	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			548.45160	572.418	19.51	0.4716	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			608.07140	578.934	19.55	0.5020	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			601.07140	624.934	19.55	0.4980	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			563.33420	534.080	19.59	0.4757	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	14/03/2016	Foreign Exchange Option	2.14	Put			656.33420	680.080	19.59	0.5243	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,277.99320	1,236.426	19.37	0.5866	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			812.99320	829.426	19.37	0.4134	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,223.62590	1,184.023	19.38	0.5712	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			858.62590	877.023	19.38	0.4288	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,170.80960	1,133.189	19.40	0.5558	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			905.80960	926.189	19.40	0.4442	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,835.62070	1,785.422	19.48	0.6229	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			980.62070	990.422	19.48	0.3771	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,781.09710	1,732.401	19.52	0.6113	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,026.09710	1,037.401	19.52	0.3887	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,727.77160	1,680.606	19.56	0.5998	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,072.77160	1,085.606	19.56	0.4002	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			2,315.17380	2,265.939	19.70	0.6476	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,106.17380	1,104.939	19.70	0.3524	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			2,255.62290	2,207.795	19.68	0.6383	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,146.62290	1,146.796	19.68	0.3617	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			2,197.01110	2,150.624	19.67	0.6288	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,188.01110	1,189.624	19.67	0.3712	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			0.16050		0.16070			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16020		0.15880			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15990		0.15910			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			0.07790		0.07290			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06990		0.06560			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06600		0.06370			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			10.70750		10.73570			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.83720		10.86610			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.98970		11.01980			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			1,597.47410	1,569.236	18.14	0.9926	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			1.77410	1.736	18.14	0.0074	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,587.51480	1,559.276	18.08	0.9925	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			1.81480	1.776	18.08	0.0075	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	Call			1,577.55660	1,549.316	18.02	0.9923	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			1.85660	1.817	18.02	0.0077	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			15.49430	15.412	16.90	0.0334	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,871.86790	1,842.883	16.87	0.9660	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.76790	15.683	16.87	0.0340	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,891.32520	1,862.346	16.93	0.9672	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			15.22520	15.146	16.93	0.0328	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,881.59430	1,852.612	16.90	0.9666	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,634.13280	1,602.811	15.61	0.8952	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			74.33280	73.111	15.61	0.1048	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,625.32620	1,594.037	15.61	0.8937	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			75.52620	74.337	15.61	0.1063	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,616.53330	1,585.277	15.60	0.8922	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			76.73330	75.577	15.60	0.1078	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08490		1.08510			0.0000	27,122.50	25	6,310
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08810		1.08830			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09210		1.09230			0.0000	0.00	0	0
Total QUANTO € / \$ Future												27,122.50	25	6,310
Total QUANTO € / \$												27,122.50	25	6,310
RAIN	On	13/06/2016	Foreign Exchange Future			28,851.17000		28,907.06000			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			11.58310		11.60560			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.75450		11.77740			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			1,632.09460	1,609.746	20.47	0.9795	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			6.49460	6.646	20.47	0.0205	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,622.20520	1,599.867	20.41	0.9791	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			6.60520	6.767	20.41	0.0209	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,612.31760	1,589.991	20.35	0.9787	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			6.71760	6.891	20.35	0.0213	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,619.67500	1,596.582	17.39	0.9140	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			52.27500	52.082	17.39	0.0860	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,637.96340	1,614.867	17.42	0.9165	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			50.56340	50.367	17.42	0.0835	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,628.81250	1,605.718	17.41	0.9153	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			51.41250	51.218	17.41	0.0847	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 SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.43400		5.43200			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.39480		5.38680			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			943.64410	945.476	22.83	0.9905	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			1.64410	1.476	22.83	0.0095	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			933.70800	935.528	22.70	0.9902	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			1.70800	1.528	22.70	0.0098	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			923.77450	925.583	22.57	0.9898	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			1.77450	1.583	22.57	0.0102	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			667.46710	672.754	18.21	0.8791	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			40.66710	37.954	18.21	0.1209	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			658.85890	664.029	18.18	0.8756	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			42.05890	39.229	18.18	0.1244	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			650.28880	655.339	18.15	0.8721	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			43.48880	40.539	18.15	0.1279	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			1.43110		1.42470			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.34510		1.34570			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												629 972 943.21	37,050	1,289,041
Total Options												36 132 241.46	64,400	2,306,296
Grand Total:												666,105,184.67	101,450	3,595,337