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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/02/2016 Foreign Exchange Future			15.79120		15.83200			0.0000	14,591,068.80	924	0
\$ / R On 17/02/2016 Foreign Exchange Future			15.79420		15.83200			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			15.79420		15.83500			0.0000	0.00	0	0
\$ / R On 23/02/2016 Foreign Exchange Future			15.80600		15.82000			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.81190		15.85270			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.81490		15.85570			0.0000	1,059,598.30	67	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.82380		15.86460			0.0000	0.00	0	306
\$ / R On 01/03/2016 Foreign Exchange Future			15.82670		15.86760			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.82970		15.87050			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.83270		15.79860			0.0000	0.00	0	467
\$ / R On 07/03/2016 Foreign Exchange Future			15.84460		15.88540			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			15.85640		15.89730			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.86530		15.90630			0.0000	658,156,105.20	41,484	931,332
\$ / R On 15/03/2016 Foreign Exchange Future			15.86830		15.90930			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.87130		15.91220			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.89210		15.93320			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.91000		15.95120			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.91600		15.95720			0.0000	0.00	0	359
\$ / R On 04/04/2016 Foreign Exchange Future			15.92790		15.96920			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.93090		15.97220			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.93390		15.97520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/04/2016	Foreign Exchange Future			15.93680		15.97820			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			15.94880		15.99020			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.96070		16.00220			0.0000	3,942,292.90	247	2,254
\$ / R	On	18/04/2016	Foreign Exchange Future			15.96960		16.01120			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			15.97560		16.01730			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.99050		16.03230			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.99340		16.03530			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			16.00240		16.04440			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			16.01720		16.05940			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.03510		16.07750			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.04400		16.08650			0.0000	0.00	0	50
\$ / R	On	16/05/2016	Foreign Exchange Future			16.05290		15.99440			0.0000	1,605,290.00	100	100
\$ / R	On	17/05/2016	Foreign Exchange Future			16.05590		16.09860			0.0000	0.00	0	100
\$ / R	On	27/05/2016	Foreign Exchange Future			16.08660		16.12950			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.09890		16.14190			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			16.11740		16.16050			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.12360		16.16670			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.12670		16.16980			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.13900		16.18210			0.0000	197,960,974.00	12,266	178,660
\$ / R	On	24/06/2016	Foreign Exchange Future			16.17290		16.21620			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.18520		16.22850			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.27140		16.31520			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.27450		16.31820			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.32070		16.36470			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.33300		16.37700			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.36810		16.41240			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.40370		16.44810			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.41020		16.45460			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.41350		16.45780			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.42640		16.47080			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.43290		16.47730			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.44580		16.49020			0.0000	43,466,249.40	2,643	135,999
\$ / R	On	28/09/2016	Foreign Exchange Future			16.47500		16.51940			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.56560		16.61020			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.67340		16.71840			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.72680		16.77200			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.74350		16.78870			0.0000	21,046,579.50	1,257	14,708
\$ / R	On	13/03/2017	Foreign Exchange Future			17.00280		17.04430			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.22690		17.26740			0.0000	0.00	0	0
Total \$ / R Future												941,828,158.10	58,988	1,268,817
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			1.64930	0.000	26.00	0.0000	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			779.64930	818.800	26.00	1.0000	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			6.09140	2.170	46.22	0.0160	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Put			814.09140	847.970	46.22	0.9840	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	15.87	Call			133.88940	99.473	23.40	0.4148	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Option	15.87	Put		168.88940	175.273	23.40	0.5852	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		1,905.19040	1,864.310	43.35	0.9993	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		0.19040	0.110	43.35	0.0007	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call		1,535.38250	1,494.437	37.25	0.9985	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		0.38250	0.237	37.25	0.0015	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		931.60260	889.671	33.80	0.9710	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		6.60260	5.471	33.80	0.0290	0.00	0	0
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Call		0.00000	166.679	19.87	0.4927	333,358.40	2,000	1,000
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Put		0.00000	180.679	19.87	0.5073	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		1,020.15770	978.399	21.78	0.9694	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		7.45770	6.499	21.78	0.0306	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		336.40420	296.328	20.17	0.6410	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		123.70420	124.428	20.17	0.3590	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		4,052.72160	4,011.918	49.02	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		0.02160	0.018	49.02	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		2,352.96650	2,312.126	32.82	0.9990	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		0.26650	0.226	32.82	0.0010	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		1,211.98400	1,169.818	23.09	0.9783	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		6.28400	4.918	23.09	0.0217	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		1,273.02370	1,230.266	22.09	0.9745	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		8.42370	6.465	22.09	0.0255	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call		138.92080	113.610	20.44	0.2995	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put		434.32080	449.809	20.44	0.7005	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,946.21990	1,905.116	26.72	0.9949	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		1.61990	1.316	26.72	0.0051	0.00	0	100
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call		121.49590	99.125	20.78	0.2600	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put		513.89590	532.425	20.78	0.7400	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		1,262.26690	1,219.606	21.91	0.9650	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		11.76690	9.906	21.91	0.0350	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call		488.28560	447.891	19.66	0.7081	0.00	0	30,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put		117.78560	118.191	19.66	0.2919	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,281.78340	1,239.186	22.05	0.9665	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		11.28340	9.486	22.05	0.0335	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		1,272.02250	1,229.394	21.98	0.9657	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		11.52250	9.694	21.98	0.0343	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call		0.00000	286.177	20.01	0.5340	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put		0.00000	243.477	20.01	0.4660	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,252.07650	1,211.325	20.77	0.9491	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		16.67650	16.725	20.77	0.0509	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,367.46220	3,326.548	28.13	0.9995	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		0.16220	0.148	28.13	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,856.30580	4,815.308	33.22	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.00580	0.008	33.22	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.02120	0.020	35.52	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		7,243.72120	7,284.719	35.52	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	35.52	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	14/03/2016	Foreign Exchange Option	150.00	Put		134,093.70000	134,134.700	35.52	1.0000	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call		9.29830	7.324	24.43	0.0194	0.00	0	12,500	
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put		2,342.99830	2,382.024	24.43	0.9806	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		1.79160	1.786	33.25	0.0041	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,325.49160	4,366.486	33.25	0.9959	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		0.16470	0.152	35.52	0.0004	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		6,143.86470	6,184.852	35.52	0.9996	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call		55.96530	46.442	22.57	0.1027	0.00	0	12,500	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		1,329.66530	1,361.142	22.57	0.8973	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		39.11650	31.792	23.05	0.0734	0.00	0	20,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,542.81650	1,576.492	23.05	0.9266	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		26.27460	20.959	23.46	0.0506	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		1,769.97460	1,805.659	23.46	0.9494	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		92.84380	79.293	21.89	0.1631	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,036.54380	1,063.993	21.89	0.8369	0.00	0	15,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		86.05910	73.186	21.99	0.1523	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		1,079.75910	1,107.886	21.99	0.8477	0.00	0	10,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		73.87080	62.281	22.20	0.1326	0.00	0	31,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		1,167.57080	1,196.981	22.20	0.8674	0.00	0	201	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		155.71550	137.009	21.15	0.2568	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		749.41550	771.709	21.15	0.7432	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		144.85970	126.940	21.25	0.2413	0.00	0	10,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		788.55970	811.640	21.25	0.7587	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		107.94090	92.964	21.68	0.1865	0.00	0	35,701	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		951.64090	977.664	21.68	0.8135	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		215.64450	193.164	20.65	0.3371	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		579.34450	597.864	20.65	0.6629	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		195.54990	174.240	20.80	0.3110	0.00	0	2,500	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		629.24990	648.940	20.80	0.6890	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		167.30250	147.797	21.04	0.2730	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		711.00250	732.497	21.04	0.7270	0.00	0	10,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		268.38920	243.192	20.30	0.4014	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		472.08920	487.892	20.30	0.5986	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		254.27150	229.754	20.39	0.3847	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		497.97150	514.454	20.39	0.6153	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		237.51170	213.844	20.50	0.3644	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		531.21170	548.544	20.50	0.6356	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		353.59330	324.874	19.84	0.4946	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		347.29330	359.574	19.84	0.5054	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		314.72690	287.501	20.04	0.4537	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		398.42690	412.201	20.04	0.5463	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		310.63030	283.570	20.06	0.4492	0.00	0	750	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		404.33030	418.271	20.06	0.5508	0.00	0	502	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		429.89820	397.854	19.65	0.5648	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		273.59820	282.554	19.65	0.4352	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		419.12320	387.352	19.67	0.5554	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		282.82320	292.052	19.67	0.4446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		377.87530	347.247	19.74	0.5179	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		321.57530	331.947	19.74	0.4821	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		522.79620	488.726	19.52	0.6392	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		206.49620	213.426	19.52	0.3608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		516.64270	482.691	19.53	0.6346	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		210.34270	217.391	19.53	0.3654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call		457.65230	424.943	19.61	0.5882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put		251.35230	259.643	19.61	0.4118	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		547.86650	513.341	19.49	0.6573	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		191.56650	198.041	19.49	0.3427	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		541.53000	507.116	19.50	0.6528	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		195.23000	201.816	19.50	0.3472	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		535.23910	500.940	19.51	0.6483	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		198.93910	205.640	19.51	0.3517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call		613.70710	578.128	19.41	0.7015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put		157.40710	162.828	19.41	0.2985	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call		606.92180	571.442	19.42	0.6972	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put		160.62180	166.142	19.42	0.3028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		560.67420	525.928	19.48	0.6663	0.00	0	17,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		184.37420	190.628	19.48	0.3337	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		797.06120	759.389	19.21	0.8013	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		90.76120	94.089	19.21	0.1987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		758.36370	721.050	19.25	0.7828	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		102.06370	105.750	19.25	0.2172	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		743.15780	705.996	19.26	0.7752	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		106.85780	110.696	19.26	0.2248	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		935.91730	896.970	19.09	0.8571	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		59.61730	61.670	19.09	0.1429	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		927.44320	888.491	19.09	0.8543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		61.14320	63.191	19.09	0.1457	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		828.69870	790.759	19.17	0.8154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		82.39870	85.459	19.17	0.1846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		970.11130	931.176	19.11	0.8682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		53.81130	55.876	19.11	0.1318	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		961.51910	922.582	19.11	0.8655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		55.21910	57.282	19.11	0.1345	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		952.95570	914.016	19.10	0.8627	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		56.65570	58.716	19.10	0.1373	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		1,183.98140	1,144.950	19.22	0.9223	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		27.68140	29.650	19.22	0.0777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		1,138.32490	1,099.339	19.19	0.9127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		32.02490	34.039	19.19	0.0873	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,048.66880	1,009.733	19.15	0.8909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		42.36880	44.433	19.15	0.1091	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,418.86110	1,379.454	19.33	0.9589	0.00	0	1,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			12.56110	14.154	19.33	0.0411	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,333.19760	1,293.949	19.29	0.9478	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			16.89760	18.650	19.29	0.0522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,230.13190	1,191.044	19.24	0.9311	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			23.83190	25.744	19.24	0.0689	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,651.98470	1,611.719	19.43	0.9796	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			5.68470	6.419	19.43	0.0204	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,602.70570	1,562.920	19.41	0.9762	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			6.40570	7.620	19.41	0.0238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,447.64320	1,408.179	19.34	0.9622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			11.34320	12.878	19.34	0.0378	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,810.39340	1,769.829	20.12	0.9855	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			4.09340	4.529	20.12	0.0145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,711.32310	1,670.885	19.66	0.9821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			5.02310	5.585	19.66	0.0179	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,701.42750	1,661.004	19.62	0.9818	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			5.12750	5.704	19.62	0.0182	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,969.26250	1,928.550	20.84	0.9896	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			2.96250	3.250	20.84	0.0104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,959.32260	1,918.618	20.80	0.9894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			3.02260	3.318	20.80	0.0106	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,909.64250	1,868.979	20.57	0.9882	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			3.34250	3.679	20.57	0.0118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,277.90470	2,237.028	22.25	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			1.60470	1.728	22.25	0.0055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,158.33040	2,117.503	21.70	0.9929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			2.03040	2.203	21.70	0.0071	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,148.37090	2,107.548	21.66	0.9928	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			2.07090	2.248	21.66	0.0072	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,647.08790	2,606.128	23.92	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			0.78790	0.828	23.92	0.0026	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,407.54690	2,366.632	22.83	0.9957	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			1.24690	1.332	22.83	0.0043	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,357.67350	2,316.772	22.61	0.9953	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			1.37350	1.472	22.61	0.0047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,956.74040	2,915.753	25.33	0.9986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.44040	0.453	25.33	0.0014	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,806.88280	2,765.906	24.65	0.9981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.58280	0.606	24.65	0.0019	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,707.00340	2,666.036	24.19	0.9977	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.70340	0.736	24.19	0.0023	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,356.50040	3,315.506	27.09	0.9994	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.20040	0.206	27.09	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,166.59870	3,125.603	26.28	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.29870	0.303	26.28	0.0009	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,106.63360	3,065.639	26.01	0.9989	0.00	0	20,000

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	12.80	Put			0.33360	0.339	26.01	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,846.36890	3,805.376	29.16	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.06890	0.076	29.16	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,796.37680	3,755.384	28.95	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.07680	0.084	28.95	0.0003	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,646.40660	3,605.414	28.32	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.10660	0.114	28.32	0.0004	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,906.36040	3,865.367	29.42	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.06040	0.067	29.42	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,866.36590	3,825.373	29.25	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.06590	0.073	29.25	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,856.36740	3,815.374	29.20	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.06740	0.074	29.20	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,076.34150	4,035.347	30.13	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.04150	0.047	30.13	0.0001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,996.34950	3,955.356	29.80	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.04950	0.056	29.80	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,956.35410	3,915.360	29.63	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.05410	0.060	29.63	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,356.32230	4,315.327	31.32	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.02230	0.027	31.32	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,306.32500	4,265.330	31.11	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.02500	0.030	31.11	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,106.33890	4,065.345	30.26	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.03890	0.045	30.26	0.0001	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			417.07520	385.863	19.74	0.5469	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			297.77520	307.563	19.74	0.4531	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,573.39730	2,532.481	23.24	0.9964	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			1.19730	1.181	23.24	0.0036	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,304.14500	1,264.059	18.99	0.9392	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			21.94500	22.759	18.99	0.0608	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,268.11200	2,226.912	21.73	0.9875	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			4.91200	4.812	21.73	0.0125	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,037.37150	999.688	19.10	0.8477	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			74.17150	77.588	19.10	0.1523	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,456.34430	2,415.175	21.91	0.9877	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			5.14430	5.175	21.91	0.0123	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			849.95570	815.929	19.11	0.7536	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			148.75570	155.929	19.11	0.2464	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			429.65530	403.688	19.86	0.4949	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			438.45530	453.688	19.86	0.5051	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,151.36730	4,110.166	26.80	0.9996	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.16730	0.166	26.80	0.0004	0.00	0	250
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			199.19390	182.339	21.43	0.2633	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			971.99390	996.339	21.43	0.7367	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	27.29	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	04/04/2016	Foreign Exchange Option	116.19	Put		100,220.80000	100,262.100	27.29	1.0000	0.00	0	0	
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call		517.38010	490.688	19.78	0.5355	0.00	0	5,000	
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put		415.18010	429.788	19.78	0.4645	0.00	0	0	
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call		210.33380	193.937	21.47	0.2648	0.00	0	0	
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put		1,028.13380	1,053.037	21.47	0.7352	0.00	0	0	
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call		446.86380	422.575	20.07	0.4792	0.00	0	0	
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put		511.66380	528.675	20.07	0.5208	0.00	0	0	
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call		380.03560	357.791	20.46	0.4207	0.00	0	5,000	
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put		631.83560	650.991	20.46	0.5793	0.00	0	0	
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call		501.61580	476.650	19.91	0.5053	0.00	0	0	
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put		491.41580	507.850	19.91	0.4947	0.00	0	0	
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call		570.62590	545.143	19.93	0.5380	0.00	0	0	
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put		458.42590	474.443	19.93	0.4620	0.00	0	0	
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		2,066.20480	2,026.688	20.00	0.9520	0.00	0	0	
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		25.00480	27.088	20.00	0.0480	0.00	0	17,896	
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		849.98150	820.328	19.31	0.6844	0.00	0	17,896	
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		258.78150	270.728	19.31	0.3156	0.00	0	0	
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call		210.27670	195.793	21.94	0.2405	0.00	0	5,000	
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put		1,289.07670	1,316.193	21.94	0.7595	0.00	0	0	
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call		303.67960	286.198	21.29	0.3229	0.00	0	0	
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put		996.37960	1,020.598	21.29	0.6771	0.00	0	0	
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		301.29320	284.332	21.39	0.3118	0.00	0	10,000	
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,078.99320	1,103.832	21.39	0.6882	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		462.88780	442.074	20.51	0.4366	0.00	0	150	
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		717.58780	738.674	20.51	0.5634	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		337.40040	319.558	21.21	0.3399	0.00	0	10,000	
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		992.10040	1,016.158	21.21	0.6601	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		4,236.66140	4,194.882	25.46	0.9973	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		1.36140	1.482	25.46	0.0027	0.00	0	250	
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		2,551.01780	2,510.279	20.91	0.9711	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		15.71780	16.879	20.91	0.0289	0.00	0	150	
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		751.96850	725.523	19.63	0.6133	0.00	0	250	
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		376.66850	392.123	19.63	0.3867	0.00	0	0	
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		501.86490	480.739	20.44	0.4567	0.00	0	0	
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		687.46490	708.339	20.44	0.5433	0.00	0	0	
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		371.73860	353.905	21.16	0.3528	0.00	0	0	
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,012.33860	1,036.705	21.16	0.6472	0.00	0	0	
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		911.66450	885.617	19.42	0.6569	0.00	0	8,403	
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		344.16450	360.517	19.42	0.3431	0.00	0	0	
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,860.90420	1,822.202	19.04	0.9057	0.00	0	0	
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		63.40420	67.102	19.04	0.0943	0.00	0	8,403	
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		679.59620	656.581	20.02	0.5358	0.00	0	0	
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		573.09620	592.581	20.02	0.4642	0.00	0	0	
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		0.00000	665.164	19.96	0.5355	0.00	0	0	
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		0.00000	602.264	19.96	0.4645	0.00	0	0	
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		364.35510	348.404	21.53	0.3263	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	17/05/2016	Foreign Exchange Option	16.95	Put		1,215.75510	1,242.504	21.53	0.6737	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,655.39560	2,613.452	19.48	0.9610	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		25.89560	26.852	19.48	0.0390	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		683.05640	661.442	20.21	0.5111	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		683.55640	704.842	20.21	0.4889	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		477.94870	460.134	21.12	0.3892	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,048.44870	1,073.534	21.12	0.6108	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		4,333.21280	4,290.290	23.77	0.9945	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		3.71280	3.690	23.77	0.0055	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,494.34870	1,461.959	18.92	0.8069	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		172.44870	183.059	18.92	0.1931	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,081.14010	1,054.714	19.27	0.6740	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		370.64010	387.314	19.27	0.3260	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,966.47870	3,923.231	21.78	0.9913	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		5.97870	5.831	21.78	0.0087	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		906.80870	882.650	19.71	0.5992	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		520.10870	539.050	19.71	0.4008	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,704.92610	1,671.130	18.82	0.8414	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		138.22610	147.530	18.82	0.1586	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,901.12720	2,858.208	19.09	0.9691	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		21.32720	21.508	19.09	0.0309	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,891.48610	2,848.587	19.08	0.9686	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		21.68610	21.887	19.08	0.0314	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,881.85090	2,838.972	19.08	0.9681	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		22.05090	22.272	19.08	0.0319	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,903.59760	2,861.584	18.92	0.9680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		21.49760	22.584	18.92	0.0320	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,683.73420	2,642.334	18.89	0.9550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		31.63420	33.334	18.89	0.0450	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		3,000.13840	2,957.918	18.94	0.9726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		18.03840	18.918	18.94	0.0274	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,913.22800	2,871.192	18.93	0.9685	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		21.12800	22.192	18.93	0.0315	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,529.42110	1,497.345	18.88	0.7965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		197.32110	208.345	18.88	0.2035	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,893.97280	2,851.981	18.92	0.9675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		21.87280	22.981	18.92	0.0325	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,712.21990	2,670.727	18.89	0.9569	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		30.11990	31.727	18.89	0.0431	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,417.79310	1,386.670	18.94	0.7683	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		235.69310	247.670	18.94	0.2317	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		2,023.90940	1,986.075	18.77	0.8888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		91.80940	97.075	18.77	0.1112	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,808.95360	1,773.063	18.72	0.8552	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		126.85360	134.063	18.72	0.1448	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		797.73310	775.080	20.00	0.5420	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	16.05	Put			665.63310	686.080	20.00	0.4580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,469.29750	1,437.731	18.91	0.7817	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			217.19750	228.731	18.91	0.2183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,439.73840	1,408.426	18.93	0.7741	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			227.63840	239.426	18.93	0.2259	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			719.46370	698.661	20.26	0.5035	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			767.36370	789.661	20.26	0.4965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			868.74570	845.405	19.81	0.5749	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			586.64570	606.405	19.81	0.4251	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			820.82960	797.953	19.94	0.5529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			638.72960	658.953	19.94	0.4471	0.00	0	25,705
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			606.40920	587.253	20.71	0.4426	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			954.30920	978.254	20.71	0.5574	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			775.20170	752.766	20.06	0.5312	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			693.10170	713.766	20.06	0.4688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			744.59220	723.178	20.17	0.5162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			732.49220	754.178	20.17	0.4838	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			566.14500	547.598	20.89	0.4196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,034.04500	1,058.598	20.89	0.5804	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			707.32280	686.692	20.30	0.4972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			785.22280	807.692	20.30	0.5028	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			616.90380	597.589	20.67	0.4485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			934.80380	958.589	20.67	0.5515	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			482.17430	465.112	21.32	0.3692	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,230.07430	1,256.112	21.32	0.6308	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			599.51140	580.457	20.74	0.4387	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			967.41140	991.457	20.74	0.5613	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			572.66830	554.019	20.86	0.4234	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,020.56830	1,045.019	20.86	0.5766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			298.46900	285.435	22.74	0.2455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,906.36900	1,936.435	22.74	0.7545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			516.52160	498.740	21.14	0.3902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,144.42160	1,169.740	21.14	0.6098	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			484.94590	467.782	21.31	0.3709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,222.84590	1,248.782	21.31	0.6291	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			240.27350	228.958	23.27	0.2033	1,511,120.82	6,600	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,228.17350	2,259.958	23.27	0.7967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			476.67550	459.817	21.36	0.3658	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,244.57550	1,270.817	21.36	0.6342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			447.79320	431.788	21.54	0.3476	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,325.69320	1,352.788	21.54	0.6524	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			188.68730	179.126	23.87	0.1640	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,606.58730	2,640.126	23.87	0.8360	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			264.69850	252.607	23.03	0.2213	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,082.59850	2,113.607	23.03	0.7787	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			254.33470	242.570	23.13	0.2137	0.00	0	17,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,142.23470	2,173.570	23.13	0.7863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			4,028.55620	3,985.237	21.62	0.9910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			6.45620	6.237	21.62	0.0090	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,283.16850	3,240.003	18.99	0.9831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			11.06850	11.003	18.99	0.0169	72,620.46	6,600	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,194.62180	3,152.078	18.97	0.9802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			12.52180	13.078	18.97	0.0198	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,348.58650	1,318.925	19.04	0.7330	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			302.38650	316.025	19.04	0.2670	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			618.18190	599.847	20.89	0.4336	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,041.98190	1,066.947	20.89	0.5664	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			512.97850	496.819	21.45	0.3697	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,324.47850	1,351.619	21.45	0.6303	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,434.43180	4,390.877	22.19	0.9924	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.93180	5.677	22.19	0.0076	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,761.76110	2,719.756	18.33	0.9550	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			33.26110	34.556	18.33	0.0450	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			640.92390	622.359	20.81	0.4411	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,032.42390	1,057.159	20.81	0.5589	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			370.15760	358.609	23.06	0.2575	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,244.95760	2,277.209	23.06	0.7425	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			764.74080	745.953	20.70	0.4694	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,049.54080	1,074.553	20.70	0.5306	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			600.97870	585.225	21.48	0.3873	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,412.77870	1,440.725	21.48	0.6127	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			520.08190	505.928	21.98	0.3435	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,651.88190	1,681.428	21.98	0.6565	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,526.12120	4,481.648	21.01	0.9910	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.92120	7.148	21.01	0.0090	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,856.93700	2,811.599	17.25	0.9539	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			38.73700	37.099	17.25	0.0461	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,679.31750	3,633.319	17.48	0.9831	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			14.61750	12.619	17.48	0.0169	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,332.88620	1,305.859	19.14	0.6715	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			488.18620	505.159	19.14	0.3285	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			841.15280	822.185	20.64	0.4828	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,074.15280	1,099.185	20.64	0.5172	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,623.26460	4,577.778	20.39	0.9889	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.86460	9.678	20.39	0.0111	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,954.91550	2,913.474	16.91	0.9486	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			42.51550	45.374	16.91	0.0514	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			568.16590	555.077	22.24	0.3430	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,855.76590	1,886.977	22.24	0.6570	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			519.15700	506.963	22.59	0.3176	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,036.75700	2,068.863	22.59	0.6824	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			595.24740	581.810	22.21	0.3482	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			1,887.14740	1,918.110	22.21	0.6518	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			581.82070	568.624	22.30	0.3416	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,933.72070	1,964.925	22.30	0.6584	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,989.24020	2,953.072	16.90	0.9462	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			41.14020	49.372	16.90	0.0538	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,807.76190	2,773.012	17.17	0.9293	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			59.66190	69.312	17.17	0.0707	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			713.18740	697.832	21.56	0.4029	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,558.58740	1,587.632	21.56	0.5971	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,743.98230	2,710.131	17.29	0.9211	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			69.38230	79.931	17.29	0.0789	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			592.64390	579.484	22.30	0.3444	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,934.84390	1,965.984	22.30	0.6556	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,999.65090	2,964.359	16.92	0.9453	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			41.85090	50.859	16.92	0.0547	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,846.58000	1,816.037	18.77	0.7681	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			325.78000	339.637	18.77	0.2319	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			431.26630	420.806	23.44	0.2601	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,670.46630	2,704.406	23.44	0.7399	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,197.11150	3,161.697	16.75	0.9568	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			29.81150	38.797	16.75	0.0432	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,215.88070	3,180.294	16.72	0.9581	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			28.58070	37.394	16.72	0.0419	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,206.49060	3,170.990	16.74	0.9575	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			29.19060	38.091	16.74	0.0425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,276.85360	3,240.742	16.63	0.9607	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			26.65360	34.942	16.63	0.0393	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,229.82900	3,194.140	16.70	0.9575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			29.62900	38.340	16.70	0.0425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,194.51610	2,165.393	18.28	0.8329	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			204.31610	219.593	18.28	0.1671	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,081.95750	1,062.036	20.25	0.5444	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			951.75750	976.236	20.25	0.4556	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			698.55130	684.222	21.81	0.3873	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,708.35130	1,738.422	21.81	0.6127	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			648.81840	635.261	22.09	0.3641	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,858.61840	1,889.461	22.09	0.6359	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,211.08810	3,175.567	16.73	0.9562	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			30.88810	39.767	16.73	0.0438	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,220.45410	3,184.849	16.71	0.9569	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			30.25410	39.049	16.71	0.0431	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			333.77840	325.455	24.43	0.2044	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,393.57840	3,429.655	24.43	0.7956	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			891.51750	874.005	20.93	0.4705	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,261.31750	1,288.205	20.93	0.5295	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			528.92440	517.600	23.02	0.3002	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,419.52440	2,452.600	23.02	0.6998	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,733.67770	4,688.087	19.98	0.9863	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			14.27770	13.087	19.98	0.0137	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,068.16720	3,034.940	17.04	0.9401	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			48.76720	59.940	17.04	0.0599	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			560.19730	548.425	22.83	0.3152	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,290.79730	2,323.425	22.83	0.6848	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			547.40940	536.483	23.32	0.2924	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,707.20940	2,740.883	23.32	0.7076	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			533.56970	522.847	23.42	0.2860	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,773.36970	2,807.247	23.42	0.7140	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,826.81610	4,780.338	19.44	0.9853	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			16.61610	14.738	19.44	0.0147	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,169.99540	3,135.419	16.99	0.9354	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			59.79540	69.819	16.99	0.0646	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			538.24200	528.078	23.91	0.2710	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,219.84200	3,254.678	23.91	0.7290	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,936.32250	4,889.443	18.80	0.9846	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.92250	16.043	18.80	0.0154	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,285.96170	3,252.501	16.85	0.9319	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			67.56170	79.101	16.85	0.0681	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,147.26730	4,103.434	17.43	0.9668	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			35.26730	36.634	17.43	0.0332	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,166.74550	4,122.778	17.46	0.9674	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			34.74550	35.978	17.46	0.0326	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,157.00490	4,113.105	17.45	0.9671	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			35.00490	36.305	17.45	0.0329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,524.87280	3,492.515	16.23	0.9470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			46.17280	59.015	16.23	0.0530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,488.50820	3,456.588	16.30	0.9441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			49.80820	63.088	16.30	0.0559	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			0.00000	2,433.635	18.48	0.8109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.96650	17.484	18.57	0.0162	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			38.70760	50.557	16.08	0.0468	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,543.12970	3,510.552	16.19	0.9484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			44.42970	57.052	16.19	0.0516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			417.56630	409.230	27.01	0.1983	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			4,928.86630	4,965.730	27.01	0.8017	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,007.66650	4,960.984	18.57	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,463.03910	6,500.052	27.18	0.8750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			59.73080	57.031	27.18	0.0373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,211.03080	10,253.531	27.18	0.9627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			444.13940	435.815	26.31	0.2123	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,555.43940	4,592.315	26.31	0.7877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,607.40760	3,574.057	16.08	0.9532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,648.43220	4,685.306	26.48	0.7913	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call		0.00000	412.982	26.90	0.2003	4,707,998.22	11,400	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put		0.00000	4,909.482	26.90	0.7997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call		492.01640	483.643	25.26	0.2371	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put		4,003.31640	4,040.143	25.26	0.7629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		241.73910	233.552	27.18	0.1250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put		0.00000	4,094.876	25.37	0.7656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		451.40580	443.081	26.14	0.2161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,462.70580	4,499.580	26.14	0.7839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call		525.28390	516.837	24.65	0.2540	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put		3,686.58390	3,723.337	24.65	0.7460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call		437.13220	428.806	26.48	0.2087	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put		3,803.71420	3,840.500	24.88	0.7525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call		504.80320	496.403	25.02	0.2436	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put		3,876.10320	3,912.903	25.02	0.7564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call		554.67800	544.706	24.24	0.2675	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put		3,465.97800	3,501.205	24.24	0.7325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call		0.00000	478.376	25.37	0.2344	176,042.29	368	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		3,509.05520	3,544.347	24.30	0.7355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		539.86940	531.378	24.40	0.2612	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,561.16940	3,597.878	24.40	0.7388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call		665.47320	654.435	23.39	0.3148	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put		2,876.77320	2,910.935	23.39	0.6852	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call		512.41420	504.000	24.88	0.2475	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,000.68490	3,035.104	23.57	0.6961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		622.74630	612.125	23.69	0.2969	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,084.04630	3,118.625	23.69	0.7031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call		773.86570	761.756	22.72	0.3588	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put		2,435.16570	2,468.256	22.72	0.6412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		547.75520	537.847	24.30	0.2645	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put		2,786.80030	2,820.767	23.25	0.6769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		669.05740	657.983	23.36	0.3163	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put		2,860.35740	2,894.483	23.36	0.6837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		1,273.21890	1,256.846	20.67	0.5357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,244.51890	1,273.346	20.67	0.4643	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call		639.38490	628.604	23.57	0.3039	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		1,735.57830	1,766.435	21.56	0.5507	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		782.60380	770.402	22.67	0.3623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		2,403.90380	2,436.902	22.67	0.6377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		1,390.64250	1,373.502	20.31	0.5720	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,071.94250	1,100.002	20.31	0.4280	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call		685.50030	674.267	23.25	0.3231	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,106.70180	1,134.943	20.38	0.4356	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		1,300.51950	1,284.026	20.58	0.5443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,201.81950	1,230.526	20.58	0.4557	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,606.53730	1,587.636	19.71	0.6337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		817.83730	844.136	19.71	0.3663	0.00	0	32,800

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		1,014.27830	999.935	21.56	0.4493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		921.93100	949.043	19.96	0.3929	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,420.73270	1,403.362	20.22	0.5810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,032.03270	1,059.862	20.22	0.4190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,943.11460	1,919.458	19.12	0.7139	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		554.41460	575.958	19.12	0.2861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,365.40180	1,348.443	20.38	0.5644	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		592.58260	614.634	19.18	0.2992	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,708.68680	1,688.878	19.46	0.6607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		719.98680	745.378	19.46	0.3393	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2,219.34130	2,193.382	18.87	0.7672	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		410.64130	429.882	18.87	0.2328	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,510.63100	1,492.543	19.96	0.6071	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		416.88650	436.239	18.88	0.2353	160,536.03	368	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		2,071.32930	2,046.611	19.00	0.7396	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		482.62930	503.111	19.00	0.2604	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		3,354.00220	3,323.676	16.55	0.9325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		65.30220	80.176	16.55	0.0675	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,881.28260	1,858.134	19.18	0.7008	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		0.00000	320.135	18.48	0.1891	1,824,770.64	5,700	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		2,267.95280	2,241.585	18.83	0.7758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		389.25280	408.085	18.83	0.2242	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,533.99510	3,501.528	16.21	0.9477	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		45.29510	58.028	16.21	0.0523	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		2,205.58650	2,179.739	18.88	0.7647	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,480.76820	1,465.376	20.90	0.5434	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,436.46820	1,462.576	20.90	0.4566	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		577.40860	565.187	26.22	0.2372	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		4,953.10860	4,982.387	26.22	0.7628	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		2,286.56910	2,267.452	19.12	0.7309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		592.26910	614.652	19.12	0.2691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		2,280.43690	2,261.345	19.13	0.7298	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		596.13690	618.546	19.13	0.2702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,576.70180	1,561.139	20.58	0.5702	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,282.40180	1,308.339	20.58	0.4298	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		2,292.47980	2,273.579	19.12	0.7321	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		588.17980	610.779	19.12	0.2679	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		749.45760	770.812	19.49	0.2825	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		2,491.18640	2,471.945	19.50	0.7164	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		753.78640	775.045	19.50	0.2836	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		2,502.54210	2,483.493	19.48	0.7185	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		745.14210	766.593	19.48	0.2815	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		2,496.85760	2,477.712	19.49	0.7175	0.00	0	0
Total \$ / R Option											8,786,446.86	33,036	2,181,735

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											950,614,604.96	92,024	3,450,552
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			15.86530		15.90630			0.0000	1,031,244.50	65	1,142
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			16.13900		16.18210			0.0000	242,085.00	15	222
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			16.44580		16.49020			0.0000	82,229.00	5	127
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			16.74350		16.78870			0.0000	0.00	0	20
Total \$ / R MAXI Future											1,355,558.50	85	1,511
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			351,644.15280	347,544.857	27.77	0.9995	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			14.15280	14.857	27.77	0.0005	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			350,644.46430	346,545.164	27.73	0.9995	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			14.46430	15.164	27.73	0.0005	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			349,644.78260	345,545.476	27.68	0.9995	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			14.78260	15.476	27.68	0.0005	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			276,937.29480	272,770.785	18.90	0.9605	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			2,727.29480	2,870.785	18.90	0.0395	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			275,983.13490	271,819.349	18.90	0.9599	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			2,773.13490	2,919.348	18.90	0.0401	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			275,029.54270	270,868.676	18.90	0.9593	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			2,819.54270	2,968.676	18.90	0.0407	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			182,971.66890	179,994.816	18.82	0.7591	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			34,951.66890	36,414.815	18.82	0.2409	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			184,356.41260	181,366.729	18.81	0.7621	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			34,336.41260	35,786.729	18.81	0.2379	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			183,663.16290	180,679.897	18.81	0.7606	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			34,643.16290	36,099.897	18.81	0.2394	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			220,669.72610	218,097.395	18.76	0.7670	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			40,799.72610	42,747.395	18.76	0.2330	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			220,019.60960	217,448.040	18.77	0.7657	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			41,149.60960	43,098.040	18.77	0.2343	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			219,371.70590	216,799.899	18.78	0.7644	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			41,501.70590	43,449.898	18.78	0.2356	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,355,558.50	85	1,511
£ / R	On	26/02/2016			22.61220		22.95440			0.0000	0.00	0	163
£ / R	On	29/02/2016			22.62490		22.96730			0.0000	0.00	0	56
£ / R	On	07/03/2016			22.65480		22.99750			0.0000	0.00	0	115
£ / R	On	14/03/2016			22.68450		23.02780			0.0000	34,185,541.50	1,507	39,387
£ / R	On	15/04/2016			22.82370		23.16960			0.0000	0.00	0	121
£ / R	On	13/06/2016			23.08440		23.43580			0.0000	5,840,353.20	253	4,274
£ / R	On	08/09/2016			23.48530		23.84610			0.0000	0.00	0	0
£ / R	On	19/09/2016			23.53800		23.89980			0.0000	0.00	0	900
£ / R	On	19/12/2016			23.98090		24.35040			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												40,025,894.70	1,760	45,016
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			932.47410	644.607	21.52	0.7498	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			68.07410	122.407	21.52	0.2502	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			72.79730	127.283	20.61	0.2406	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,010.09730	722.183	20.61	0.7594	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,013.90510	750.096	20.62	0.6982	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			136.40510	215.296	20.62	0.3018	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,840.69080	3,497.840	25.12	0.9935	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			2.89080	3.340	25.12	0.0065	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,830.72220	3,487.884	25.09	0.9934	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			2.92220	3.384	25.09	0.0066	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,820.75400	3,477.928	25.05	0.9933	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			2.95400	3.428	25.05	0.0067	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			1,137.88630	876.286	20.43	0.7048	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			160.08630	241.786	20.43	0.2952	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			490.24920	341.951	21.85	0.3775	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			612.44920	807.451	21.85	0.6225	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			242.01420	157.706	23.14	0.2030	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,164.21420	1,423.206	23.14	0.7970	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			61.69850	37.987	25.08	0.0587	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			2,333.89850	2,653.487	25.08	0.9413	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,294.83730	1,964.854	20.82	0.9454	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			17.03730	30.354	20.82	0.0546	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			448.37740	344.978	22.94	0.2780	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,478.77740	1,721.279	22.94	0.7220	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			350.62000	289.787	24.44	0.1779	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			3,414.82000	3,705.387	24.44	0.8221	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,084.65910	2,767.897	19.80	0.8667	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			148.85910	183.497	19.80	0.1333	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,075.78300	2,759.237	19.79	0.8659	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			149.98300	184.837	19.79	0.1341	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			812.86930	687.699	22.33	0.3666	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,677.06930	1,903.299	22.33	0.6334	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,093.54480	2,776.567	19.81	0.8675	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			147.74480	182.167	19.81	0.1325	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,285.62860	2,055.840	19.95	0.6665	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			709.52860	840.540	19.95	0.3335	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			870.04960	776.070	23.15	0.3205	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,873.94960	3,140.770	23.15	0.6795	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,019.10440	2,747.186	19.44	0.7809	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			373.00440	461.886	19.44	0.2191	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,298.09540	2,067.473	19.94	0.6687	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			701.99540	832.173	19.94	0.3313	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,291.85590	2,061.650	19.94	0.6676	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			705.75590	836.350	19.94	0.3324	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,929.31200	1,738.273	20.45	0.5882	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,039.51200	1,210.273	20.45	0.4118	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,939.42300	1,747.544	20.43	0.5904	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,029.62300	1,199.544	20.43	0.4096	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,934.36140	1,742.899	20.44	0.5893	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,034.56140	1,204.899	20.44	0.4107	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			1,065.79050	970.943	22.95	0.3273	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			3,655.39050	3,930.043	22.95	0.6727	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,633.74360	2,408.830	19.41	0.6599	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			923.34360	1,067.931	19.41	0.3401	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,627.90230	2,403.361	19.41	0.6590	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			927.50230	1,072.461	19.41	0.3410	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,424.80680	2,219.274	19.68	0.6252	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,084.40680	1,248.374	19.68	0.3748	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			6,046.45910	5,691.610	19.71	0.9398	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			106.05910	120.710	19.71	0.0602	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,639.58770	2,414.319	19.40	0.6609	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			919.18770	1,063.419	19.40	0.3391	0.00	0	0
Total £ / R Option												0.00	0	81,277
Total £ / R												40,025,894.70	1,760	126,293
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13931		0.13919			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14215		0.14204			0.0000	0.00	0	5,492
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14538		0.14527			0.0000	15,846.42	109	1,056
Total ¥ / R Future												15,846.42	109	12,219
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,921.35260	1,933.341	23.05	0.9921	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			2.55260	2.341	23.05	0.0079	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,918.80110	3,931.001	27.55	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00110	0.001	27.55	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,919.03060	2,931.204	27.55	0.9993	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.23060	0.204	27.55	0.0007	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			24.60300	23.986	17.56	0.0403	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,354.72620	1,362.887	18.05	0.8218	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			150.32620	147.587	18.05	0.1782	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,211.88550	3,222.948	20.71	0.9874	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			7.48550	7.648	20.71	0.0126	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,229.00300	2,239.285	17.56	0.9597	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,541.34510	3,553.119	18.16	0.9806	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.74510	15.119	18.16	0.0194	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,599.04040	2,609.290	18.14	0.9257	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			72.44040	71.290	18.14	0.0743	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,763.71870	1,771.360	18.26	0.8068	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			237.11870	233.360	18.26	0.1932	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												15,846.42	109	12,219
€ / R	On	19/02/2016	Foreign Exchange Future			17.60620		17.66000			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.62470		17.67840			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.62870		17.68250			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.63480		17.68900			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.69340		17.74730			0.0000	13,252,356.60	749	76,076
€ / R	On	22/03/2016	Foreign Exchange Future			17.65350		17.70720			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.66120		17.71480			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.68970		17.74320			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.70880		17.76230			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.72370		17.77730			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.74110		17.79460			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.76210		17.81590			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.05110		18.10730			0.0000	9,115,805.50	505	42,267
€ / R	On	19/09/2016	Foreign Exchange Future			18.45700		18.51560			0.0000	9,228,500.00	500	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			18.85710		18.91760			0.0000	245,142.30	13	5,265
Total € / R Future												31,841,804.40	1,767	133,538
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,260.36060	2,206.299	45.26	0.9995	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.36060	0.099	45.26	0.0005	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,601.53300	1,546.609	36.12	0.9976	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			1.53300	0.409	36.12	0.0024	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			57.32580	31.912	21.45	0.1179	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			688.92580	717.212	21.45	0.8821	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,144.17330	2,090.170	30.04	0.9948	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			1.67330	1.470	30.04	0.0052	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,124.00980	2,069.958	24.58	0.9858	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			5.00980	5.158	24.58	0.0142	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.11900	0.118	32.92	0.0003	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,547.46960	4,493.566	32.55	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.16960	0.166	32.55	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,898.03280	3,844.090	30.95	0.9984	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.73280	0.690	30.95	0.0016	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			117.27670	118.180	21.01	0.2029	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			4.40380	3.914	31.93	0.0079	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,157.10380	4,210.514	31.93	0.9921	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,617.66100	1,563.899	20.59	0.9513	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			20.36100	20.499	20.59	0.0487	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,697.41900	4,643.518	32.92	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			30.57020	30.711	20.67	0.0685	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,076.22290	1,022.751	20.93	0.8366	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			88.92290	89.351	20.93	0.1634	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,809.56780	1,754.800	20.48	0.9706	0.00	0	26,000

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	15.95	Put		12.26780	11.400	20.48	0.0294	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		964.57670	911.580	21.01	0.7971	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		12.95130	12.878	20.50	0.0326	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,760.43210	1,706.672	20.51	0.9665	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		13.13210	13.272	20.51	0.0335	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		2,790.87850	2,736.617	25.83	0.9923	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		3.57850	3.217	25.83	0.0077	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		1,477.87020	1,424.110	20.67	0.9315	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		3.97330	3.580	25.35	0.0086	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		2,383.12580	2,328.695	23.61	0.9869	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		5.82580	5.295	23.61	0.0131	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,718.37740	3,664.408	30.51	0.9977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		1.07740	1.008	30.51	0.0023	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,770.25130	1,716.278	20.50	0.9674	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		2.38000	2.123	27.78	0.0049	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,850.63940	2,796.398	26.16	0.9929	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		3.33940	2.998	26.16	0.0071	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,758.28970	3,704.327	30.61	0.9979	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		0.98970	0.927	30.61	0.0021	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,701.27330	2,646.980	25.35	0.9914	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,748.31100	3,694.347	30.58	0.9979	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		1.01100	0.947	30.58	0.0021	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,738.33270	3,684.367	30.56	0.9978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		1.03270	0.967	30.56	0.0022	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		3,149.68000	3,095.523	27.78	0.9951	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		231.91770	207.283	22.44	0.2820	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		944.71770	973.783	22.44	0.7180	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		245.36820	221.331	22.44	0.2901	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		950.56820	980.131	22.44	0.7099	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,089.15830	1,124.754	22.05	0.6776	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		332.35830	314.454	22.05	0.3224	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		364.51530	345.360	21.86	0.3270	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,172.21530	1,206.560	21.86	0.6730	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		382.73360	362.699	21.84	0.3341	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,175.43360	1,208.999	21.84	0.6659	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		452.82600	432.876	21.64	0.3441	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,338.22600	1,371.776	21.64	0.6559	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		467.94030	447.837	21.64	0.3499	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,332.04030	1,365.737	21.64	0.6501	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,911.21630	2,859.217	20.06	0.9377	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		53.91630	58.117	20.06	0.0623	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,901.91930	2,849.956	20.05	0.9370	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,920.52060	2,868.487	20.06	0.9384	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		53.22060	57.387	20.06	0.0616	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		54.61930	58.856	20.05	0.0630	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,922.98010	3,867.720	21.17	0.9800	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	14.20	Put			15.68010	16.620	21.17	0.0200	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,273.26400	2,224.295	19.83	0.8746	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			125.96400	133.195	19.83	0.1254	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			73.84230	77.773	18.82	0.0633	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,630.29680	3,575.668	18.82	0.9361	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			74.69680	78.668	18.82	0.0639	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,648.59530	3,593.884	18.82	0.9373	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			72.99530	76.884	18.82	0.0627	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,639.44230	3,584.773	18.82	0.9367	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			525.32380	543.840	19.32	0.2492	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			655.49900	645.373	23.76	0.2818	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,637.89900	3,688.273	23.76	0.7182	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,445.84000	2,404.323	19.32	0.7497	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			528.24000	547.223	19.32	0.2503	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,890.07440	2,842.193	19.39	0.8089	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			861.71760	847.497	22.65	0.3564	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,744.11760	2,790.397	22.65	0.6436	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,452.92380	2,410.940	19.32	0.7508	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			372.47440	385.093	19.39	0.1911	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,517.19290	2,472.969	19.31	0.7603	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			499.59290	515.869	19.31	0.2397	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,439.13350	2,397.714	19.33	0.7486	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			531.53350	550.614	19.33	0.2514	0.00	0	0
Total € / R Option												0.00	0	333,470
Total € / R												31,841,804.40	1,767	467,008
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.28910		11.36860			0.0000	0.00	0	13,303
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.43330		11.51450			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.60170		11.68530			0.0000	0.00	0	600
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.76860		11.85320			0.0000	976,793.80	83	152
Total AU\$ / R Future												976,793.80	83	17,122
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			159.22180	121.230	13.89	0.4052	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			190.62180	232.130	13.89	0.5948	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			154.93890	117.655	13.92	0.3965	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			196.33890	238.555	13.92	0.6035	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			4.23590	3.066	18.49	0.0154	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,235.63590	1,313.966	18.49	0.9846	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,569.11880	1,489.690	19.28	0.9968	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.51880	0.590	19.28	0.0032	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			973.50480	894.889	16.18	0.9703	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			4.90480	5.789	16.18	0.0297	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			587.91190	514.551	14.01	0.8814	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			19.31190	25.451	14.01	0.1186	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,878.74890	1,799.263	20.67	0.9991	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.14890	0.163	20.67	0.0009	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,868.75500	1,789.270	20.63	0.9990	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.15500	0.169	20.63	0.0010	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,858.76140	1,779.277	20.58	0.9990	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.16140	0.177	20.58	0.0010	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,485.13470	1,410.096	17.91	0.9011	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			50.63470	56.796	17.91	0.0989	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,476.03830	1,401.091	17.90	0.8996	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			51.53830	57.791	17.90	0.1004	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,466.95470	1,392.099	17.88	0.8981	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			52.45470	58.799	17.88	0.1019	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			113.02450	123.808	17.01	0.1487	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,605.35030	1,532.358	17.03	0.8545	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			110.05030	120.658	17.03	0.1455	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,596.82940	1,523.925	17.02	0.8529	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			111.52940	122.225	17.02	0.1471	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,588.32450	1,515.508	17.01	0.8513	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,423.74320	1,360.436	16.65	0.7618	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			250.54320	271.836	16.65	0.2382	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,438.65060	1,375.051	16.66	0.7655	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			245.45060	266.451	16.66	0.2345	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,431.18900	1,367.734	16.65	0.7636	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			247.98900	269.134	16.65	0.2364	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												976,793.80	83	18,322
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.42020		11.51180			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.61940		11.71380			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			13.63640	17.028	14.65	0.0810	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			734.56010	646.131	14.78	0.9240	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			12.76010	15.931	14.78	0.0760	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			724.99090	636.669	14.72	0.9215	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			13.19090	16.469	14.72	0.0785	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			715.43640	627.228	14.65	0.9190	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			970.25410	896.953	16.48	0.7758	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			126.45410	147.553	16.48	0.2242	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			962.47090	889.423	16.48	0.7729	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			128.67090	150.023	16.48	0.2271	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			954.71670	881.924	16.48	0.7700	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			130.91670	152.524	16.48	0.2300	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.06800		16.11980			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.42070		16.47590			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,657
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,172.35780	1,123.112	21.70	0.8840	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			52.55780	55.112	21.70	0.1160	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,163.51350	1,114.294	21.68	0.8819	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			53.71350	56.294	21.68	0.1181	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,181.22280	1,131.950	21.71	0.8860	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			51.42280	53.950	21.71	0.1140	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,199.28790	2,147.955	20.62	0.8819	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			113.38790	117.255	20.62	0.1181	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,190.42900	2,139.098	20.60	0.8809	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			114.52900	118.398	20.60	0.1191	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,181.57990	2,130.253	20.59	0.8799	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			115.67990	119.553	20.59	0.1201	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,657
CNH / R	On	14/03/2016	Foreign Exchange Future			2.42660		2.43960			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.44270		2.45720			0.0000	0.00	0	22,550
Total CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,414.73330	2,293.579	21.73	0.9543	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			18.73330	27.579	21.73	0.0457	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,318.30540	2,197.614	21.51	0.9482	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			22.30540	31.614	21.51	0.0518	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,512.90700	2,390.036	21.95	0.9598	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			16.90700	24.036	21.95	0.0402	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,826.10820	2,682.372	22.17	0.8043	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			354.10820	355.372	22.17	0.1957	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,746.68470	2,603.894	22.12	0.7948	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			374.68470	376.894	22.12	0.2052	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,668.18360	2,526.405	22.06	0.7850	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			396.18360	399.405	22.06	0.2150	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	22,550
DKK / R	On	14/03/2016	Foreign Exchange Future			2.37230		2.37930			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.42080		2.42810			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			2,322.01580	2,266.693	24.15	0.9371	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			29.01580	43.693	24.15	0.0629	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,227.33760	2,172.242	23.92	0.9297	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			34.33760	49.242	23.92	0.0703	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,419.62740	2,361.738	24.39	0.9437	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			26.62740	38.738	24.39	0.0563	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,636.85100	3,584.282	22.92	0.8905	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			155.85100	176.282	22.92	0.1095	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,549.41650	3,496.367	22.85	0.8841	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			168.41650	188.367	22.85	0.1159	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,462.76080	3,409.125	22.78	0.8774	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			181.76080	201.125	22.78	0.1226	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.03710		2.04300			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.07110		2.07710			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.10930		2.11570			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.14450		2.15110			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			179.11160	153.377	20.05	0.2406	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			949.11160	982.377	20.05	0.7594	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			158.39100	134.871	20.21	0.2166	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,028.39100	1,063.871	20.21	0.7834	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			139.84570	118.423	20.37	0.1944	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,109.84570	1,147.423	20.37	0.8056	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			753.01240	725.238	19.99	0.4410	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,182.01240	1,214.238	19.99	0.5590	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			716.50500	689.649	20.06	0.4251	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,245.50500	1,278.649	20.06	0.5749	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			681.52690	655.578	20.13	0.4096	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,310.52690	1,344.578	20.13	0.5904	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,273.29900	1,241.962	19.97	0.5175	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,316.29900	1,348.962	19.97	0.4825	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,231.83550	1,201.307	20.04	0.5055	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,374.83550	1,408.307	20.04	0.4945	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,191.58790	1,161.857	20.11	0.4936	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,434.58790	1,468.857	20.11	0.5064	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,722.76020	1,691.253	20.10	0.5614	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,411.76020	1,446.253	20.10	0.4386	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,676.54910	1,645.637	20.13	0.5513	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,465.54910	1,500.637	20.13	0.4487	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,631.36750	1,601.043	20.17	0.5413	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,520.36750	1,556.043	20.17	0.4587	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.15500		0.15620			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15480		0.15520			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15460		0.15390			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			0.07760		0.07690			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06570		0.06620			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06180		0.06210			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			10.40290		10.59450			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.52320		10.71770			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.66810		10.86520			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			1,455.04270	1,263.999	19.22	0.9938	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.54270	1.100	19.22	0.0062	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,445.06670	1,254.051	19.18	0.9936	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.56670	1.151	19.18	0.0064	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,435.09180	1,244.106	19.13	0.9933	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.59180	1.205	19.13	0.0067	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,722.73560	1,532.922	16.69	0.9538	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			15.03560	19.722	16.69	0.0462	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,742.23700	1,552.232	16.77	0.9554	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			14.53700	19.032	16.77	0.0446	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,732.48440	1,542.574	16.73	0.9546	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			14.78440	19.374	16.73	0.0454	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,485.81700	1,318.991	16.17	0.8481	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			80.61700	110.891	16.17	0.1519	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,477.25170	1,310.688	16.16	0.8462	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			82.05170	112.588	16.16	0.1538	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,468.70760	1,302.406	16.16	0.8443	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			83.50760	114.306	16.16	0.1557	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Future			1.40730		1.41240			0.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Future			1.42210		1.42740			0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Future			1.43750		1.44290			0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Future			1.45150		1.45680			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.40	Call			124.00000	73.000		1.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.41	Call			24.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.41	Put			0.00000	27.000		1.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/03/2016 Foreign Exchange Option	1.42	Put			76.00000	127.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.32	Call			1,074.00000	1,021.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.33	Call			974.00000	921.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.34	Call			874.00000	821.000		1.0000	0.00	0	0
PULA / R On 13/06/2016 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Call			229.00000	175.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Call			429.00000	375.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.41	Call			329.00000	275.000		1.0000	0.00	0	0
PULA / R On 19/09/2016 Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Call			468.00000	415.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Call			368.00000	315.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Call			568.00000	515.000		1.0000	0.00	0	0
PULA / R On 19/12/2016 Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO €On 14/03/2016 Foreign Exchange Future			1.11520		1.11570			0.0000	0.00	0	2
QUANTO €On 13/06/2016 Foreign Exchange Future			1.11850		1.11900			0.0000	0.00	0	0
QUANTO €On 19/09/2016 Foreign Exchange Future			1.12230		1.12280			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	2
Total QUANTO € / \$									0.00	0	2
RAIN On 13/06/2016 Foreign Exchange Future			28,151.96000		28,275.07000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			11.29080		11.35680			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.46040		11.52830			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			1,378.98110	1,313.664	20.58	0.9872	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			2.18110	2.864	20.58	0.0128	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,369.06510	1,303.770	20.54	0.9868	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			2.26510	2.970	20.54	0.0132	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,359.15210	1,293.881	20.50	0.9863	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			2.35210	3.081	20.50	0.0137	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,401.57740	1,340.573	18.10	0.8836	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			63.27740	70.173	18.10	0.1164	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,392.62110	1,331.714	18.08	0.8819	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			64.32110	71.314	18.08	0.1181	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,383.67970	1,322.871	18.06	0.8803	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			65.37970	72.471	18.06	0.1197	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.32390		5.34940			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.28100		5.30570			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			859.50370	834.080	21.89	0.9981	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.10370	0.180	21.89	0.0019	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			849.51280	824.095	21.79	0.9979	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.11280	0.195	21.79	0.0021	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			839.52270	814.110	21.68	0.9978	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.12270	0.210	21.68	0.0022	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			584.37980	564.005	18.22	0.8542	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			38.67980	43.005	18.22	0.1458	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			575.74620	555.481	18.18	0.8499	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			40.04620	44.481	18.18	0.1501	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			567.15270	546.998	18.14	0.8456	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			41.45270	45.998	18.14	0.1544	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			1.36100		1.37500			0.0000	0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 13/06/2016 Foreign Exchange Future			1.27940		1.28180			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									1 016 044 055.92	62,792	1,512,080
Total Options									8 786 446.86	33,036	2,597,682
Grand Total:									1,024,830,502.78	95,828	4,109,762