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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/02/2016 Foreign Exchange Future			15.40300		15.30410			0.0000	55,450,800.00	3,600	0
\$ / R On 23/02/2016 Foreign Exchange Future			15.40590		15.29840			0.0000	0.00	0	0
\$ / R On 24/02/2016 Foreign Exchange Future			15.40590		15.30130			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.40890		15.30430			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.41180		15.30730			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.42070		15.31620			0.0000	1,156,552.50	75	306
\$ / R On 01/03/2016 Foreign Exchange Future			15.42370		15.31900			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.42660		15.32190			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.42950		15.32480			0.0000	0.00	0	467
\$ / R On 04/03/2016 Foreign Exchange Future			15.43240		14.47100			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.44110		15.33620			0.0000	2,161,754.00	140	301
\$ / R On 11/03/2016 Foreign Exchange Future			15.45270		15.34770			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.46140		15.35630			0.0000	2,322,827,967.60	150,234	823,690
\$ / R On 15/03/2016 Foreign Exchange Future			15.46430		15.35920			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.46720		15.36210			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.48760		15.38220			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.50540		15.39980			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.51140		15.40570			0.0000	0.00	0	359
\$ / R On 04/04/2016 Foreign Exchange Future			15.52320		15.41750			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.52620		15.42040			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.52920		15.42330			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			15.53220		15.42630			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			15.54400		15.43800			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.55590		15.44980			0.0000	31,111.80	2	2,267
\$ / R	On	18/04/2016	Foreign Exchange Future			15.56480		15.45860			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			15.57080		15.46450			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.58570		15.47910			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.58860		15.48210			0.0000	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Future			15.59760		15.49090			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			15.61240		15.50560			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.63030		15.52320			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.63920		15.53200			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.64820		15.54080			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.65110		15.54370			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.65710		15.70100			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.68110		15.57330			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.69310		15.58520			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.71120		15.60310			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.71730		15.60900			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.72030		15.61200			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.73230		15.62390			0.0000	73,045,068.90	4,643	190,915
\$ / R	On	24/06/2016	Foreign Exchange Future			15.76550		15.65670			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.77760		15.66870			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.86200		15.75210			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.86500		15.75510			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.91030		15.79980			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.92230		15.81180			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			15.95600		15.84520			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.99120		15.87980			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.99760		15.88610			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.00080		15.88920			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.01360		15.90180			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.02000		15.90810			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.03280		15.92070			0.0000	9,940,336.00	620	135,999
\$ / R	On	28/09/2016	Foreign Exchange Future			16.06150		15.94900			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.15110		16.03700			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.25700		16.14130			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.30980		16.19320			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.32620		16.20940			0.0000	32,652,400.00	2,000	16,803
\$ / R	On	13/03/2017	Foreign Exchange Future			16.58590		16.46560			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.81560		16.69960			0.0000	0.00	0	0
Total \$ / R Future												2,497,265,990.80	161,314	1,176,038
\$ / R	On	19/02/2016	Foreign Exchange Option	15.87	Call			4.55760	0.000	15.05	0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	15.87	Put			570.45760	467.000	15.05	1.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,374.15080	1,473.000	15.05	1.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			0.05080	0.000	15.05	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	19/02/2016	Foreign Exchange Option	14.30	Call			1,004.28710	1,103.000	15.05	1.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			0.18710	0.000	15.05	0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			400.08930	493.000	15.05	1.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			5.98930	0.000	15.05	0.0000	0.00	0	0
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Call			23.77240	27.118	23.39	0.1421	0.00	0	1,000
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Put			545.37240	441.218	23.39	0.8579	0.00	0	0
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Call			20.95540	30.140	23.35	0.1418	0.00	0	1,000
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Put			589.65540	494.240	23.35	0.8582	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			495.53440	589.638	22.81	0.9033	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			31.23440	20.738	22.81	0.0967	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			53.87920	71.187	20.28	0.2879	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			389.57920	302.287	20.28	0.7121	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,504.31550	3,608.900	40.96	1.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.01550	0.000	40.96	0.0000	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,804.61700	1,909.078	33.50	0.9990	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.31700	0.178	33.50	0.0010	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			672.49900	768.072	20.48	0.9642	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			15.19900	6.272	20.48	0.0358	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			730.64310	828.237	18.86	0.9614	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			14.44310	7.537	18.86	0.0386	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			20.83640	21.003	20.62	0.0877	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			864.63640	760.303	20.62	0.9123	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,399.23340	1,502.245	25.48	0.9928	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			3.03340	1.545	25.48	0.0072	0.00	0	100
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			20.36120	20.437	21.36	0.0800	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			961.36120	856.737	21.36	0.9200	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			736.40030	830.878	19.51	0.9401	0.00	0	20,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			24.50030	14.278	19.51	0.0599	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			745.38250	840.493	19.58	0.9416	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			23.48250	13.893	19.58	0.0584	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			727.45370	821.275	19.43	0.9384	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			25.55370	14.675	19.43	0.0616	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			158.41260	185.717	19.71	0.4542	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			336.51260	259.117	19.71	0.5458	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call			67.21620	76.816	20.49	0.2336	0.00	0	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put			605.31620	510.216	20.49	0.7664	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call			89.44230	102.657	20.53	0.2821	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put			554.64230	463.157	20.53	0.7179	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call			0.00000	223.340	20.02	0.4831	1,116,698.00	5,000	2,500
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put			0.00000	260.940	20.02	0.5169	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call			0.00000	976.958	20.73	0.9459	4,884,790.00	5,000	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put			0.00000	14.558	20.73	0.0541	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			735.02900	823.146	19.50	0.8981	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			48.82900	32.046	19.50	0.1019	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,818.00120	2,922.829	26.77	0.9995	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.30120	0.129	26.77	0.0005	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		28.19110	29.147	22.73	0.0740	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,521.89110	1,417.747	22.73	0.9260	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		25.78140	26.515	22.83	0.0681	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		1,569.48140	1,465.115	22.83	0.9319	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		21.58550	21.925	23.03	0.0574	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		1,665.28550	1,560.525	23.03	0.9426	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		52.32680	55.923	22.03	0.1308	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,196.02680	1,094.523	22.03	0.8692	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		47.94640	51.022	22.13	0.1209	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		1,241.64640	1,139.622	22.13	0.8791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		33.68600	35.184	22.53	0.0874	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,427.38600	1,323.784	22.53	0.9126	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		77.80320	84.635	21.57	0.1857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		991.50320	893.235	21.57	0.8143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		69.02750	74.713	21.71	0.1673	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		1,052.72750	953.313	21.71	0.8327	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		57.08510	61.261	21.93	0.1414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		1,150.78510	1,049.861	21.93	0.8586	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		101.86990	111.828	21.24	0.2335	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		855.56990	760.428	21.24	0.7665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		95.28590	104.401	21.32	0.2208	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		888.98590	793.001	21.32	0.7792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		87.60360	95.744	21.43	0.2056	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		931.30360	834.344	21.43	0.7944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		143.22880	159.069	20.79	0.3093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		686.92880	597.669	20.79	0.6907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		123.94680	137.022	20.98	0.2750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		757.64680	665.622	20.98	0.7250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		121.95600	134.746	21.01	0.2713	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		765.65600	673.346	21.01	0.7287	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		181.31490	202.609	20.48	0.3722	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		575.01490	491.209	20.48	0.6278	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		175.77430	196.279	20.52	0.3634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		589.47430	504.879	20.52	0.6366	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		155.05750	172.596	20.69	0.3295	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		648.75750	561.196	20.69	0.6705	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		231.27970	259.596	20.14	0.4465	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		464.97970	388.196	20.14	0.5535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		227.84820	255.690	20.16	0.4416	2,556,903.00	10,000	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		471.54820	394.290	20.16	0.5584	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call		195.82900	219.185	20.37	0.3947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put		539.52900	457.785	20.37	0.6053	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		245.43500	275.697	20.05	0.4660	2,756,973.00	10,000	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		439.13500	364.297	20.05	0.5340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		241.82990	271.600	20.07	0.4611	2,715,998.00	10,000	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		445.52990	370.200	20.07	0.5389	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	15.57	Call			238.27020	267.549	20.09	0.4562	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			451.97020	376.149	20.09	0.5438	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			283.95740	319.398	19.84	0.5159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			377.65740	307.998	19.84	0.4841	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			279.89880	314.802	19.86	0.5109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			383.59880	313.402	19.86	0.4891	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			252.77640	284.039	20.01	0.4758	0.00	0	17,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			426.47640	352.639	20.01	0.5242	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			404.59570	456.635	19.67	0.6418	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			248.29570	195.235	19.67	0.3582	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			377.54520	426.630	19.71	0.6170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			271.24520	215.230	19.71	0.3830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			367.07570	414.984	19.72	0.6070	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			280.77570	223.584	19.72	0.3930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			505.87310	567.978	19.56	0.7222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			179.57310	136.578	19.56	0.2778	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			499.52090	561.040	19.56	0.7177	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			183.22090	139.640	19.56	0.2823	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			427.13500	481.551	19.64	0.6613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			230.83500	180.151	19.64	0.3387	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			531.76470	596.199	19.53	0.7400	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			165.46470	124.799	19.53	0.2600	6,239,935.00	50,000	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			525.21910	589.073	19.54	0.7356	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			168.91910	127.673	19.54	0.2644	2,553,462.00	20,000	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			518.72160	581.995	19.54	0.7312	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			172.42160	130.595	19.54	0.2688	3,917,856.00	30,000	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			702.71600	780.257	19.37	0.8348	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			96.41600	68.857	19.37	0.1652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			664.98780	739.957	19.40	0.8169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			108.68780	78.557	19.40	0.1831	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			592.80500	662.360	19.47	0.7781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			136.50500	100.960	19.47	0.2219	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			907.65970	997.308	19.60	0.9037	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			51.35970	35.908	19.60	0.0963	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			830.38240	916.920	19.48	0.8823	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			64.08240	45.520	19.48	0.1177	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			741.48400	821.503	19.34	0.8516	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			85.18400	60.103	19.34	0.1484	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,123.55750	1,219.664	19.91	0.9463	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			27.25750	18.264	19.91	0.0537	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,077.56690	1,172.537	19.84	0.9390	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			31.26690	21.137	19.84	0.0610	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			933.91470	1,024.513	19.63	0.9101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			47.61470	33.113	19.63	0.0899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,273.54080	1,372.631	20.12	0.9651	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			17.24080	11.231	20.12	0.0349	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,179.33320	1,276.671	19.99	0.9541	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		23.03320	15.271	19.99	0.0459	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,169.99540	1,267.137	19.97	0.9529	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		23.69540	15.737	19.97	0.0471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,426.89330	1,528.112	20.32	0.9780	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		10.59330	6.712	20.32	0.0220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,417.23010	1,518.337	20.31	0.9773	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		10.93010	6.937	20.31	0.0227	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,369.05980	1,469.569	20.25	0.9737	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		12.75980	8.169	20.25	0.0263	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,730.92460	1,834.461	21.51	0.9896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		4.62460	3.061	21.51	0.0104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,612.33760	1,715.490	21.01	0.9863	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		6.03760	4.090	21.01	0.0137	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,602.47380	1,705.590	20.97	0.9859	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		6.17380	4.190	20.97	0.0141	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,098.35170	2,202.656	23.08	0.9957	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		2.05170	1.256	23.08	0.0043	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,859.77010	1,963.637	22.06	0.9924	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		3.47010	2.237	22.06	0.0076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,810.17470	1,913.924	21.85	0.9914	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		3.87470	2.524	21.85	0.0086	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,407.34970	2,511.998	24.38	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		1.04970	0.598	24.38	0.0021	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,257.75000	2,362.256	23.75	0.9970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.45000	0.856	23.75	0.0030	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,158.10080	2,262.488	23.33	0.9962	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.80080	1.088	23.33	0.0038	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,806.74750	2,911.630	26.07	0.9992	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.44750	0.230	26.07	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,616.96990	2,721.762	25.27	0.9987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.66990	0.362	25.27	0.0013	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,557.06140	2,661.818	25.02	0.9985	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.76140	0.418	25.02	0.0015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,296.46360	3,401.486	28.48	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.16360	0.086	28.48	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,246.48080	3,351.493	28.21	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.18080	0.093	28.21	0.0003	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,096.54380	3,201.522	27.40	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.24380	0.122	27.40	0.0004	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,356.44530	3,461.477	28.81	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.14530	0.077	28.81	0.0003	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,316.45730	3,421.483	28.59	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.15730	0.083	28.59	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,306.46040	3,411.484	28.54	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.16040	0.084	28.54	0.0003	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	11.83	Call			3,526.40370	3,631.457	29.72	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.10370	0.057	29.72	0.0002	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,446.42150	3,551.466	29.29	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.12150	0.066	29.29	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,406.43160	3,511.471	29.08	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.13160	0.071	29.08	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,806.35970	3,911.435	31.24	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.05970	0.035	31.24	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,756.36590	3,861.438	30.97	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.06590	0.039	30.97	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,556.39780	3,661.454	29.89	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.09780	0.054	29.89	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,306.32220	4,411.415	33.94	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.02220	0.015	33.94	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00510	0.005	37.40	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,793.70510	7,688.605	37.40	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	37.40	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,643.70000	134,538.600	37.40	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			2.43860	2.314	25.90	0.0070	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,886.13860	2,780.914	25.90	0.9930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			1.19980	1.277	37.40	0.0029	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,874.89980	4,769.877	37.40	0.9971	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.04480	0.046	37.40	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,693.74480	6,588.646	37.40	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			15.66730	15.733	23.45	0.0425	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,839.36730	1,734.333	23.45	0.9575	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			10.40430	10.302	23.98	0.0287	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			2,064.10430	1,958.901	23.98	0.9713	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			6.80080	6.641	24.54	0.0191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			2,300.50080	2,195.241	24.54	0.9809	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			178.56780	198.777	20.65	0.3599	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			609.36780	524.477	20.65	0.6401	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,024.78880	2,129.018	22.34	0.9940	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.68880	1.818	22.34	0.0060	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			811.38220	894.198	19.49	0.8634	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			79.28220	56.998	19.49	0.1366	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,721.01830	1,824.441	20.38	0.9807	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			8.81830	6.841	20.38	0.0193	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			607.04700	672.816	19.48	0.7290	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			194.84700	155.216	19.48	0.2710	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,909.19680	2,012.661	20.67	0.9814	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			9.39680	7.261	20.67	0.0186	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			477.52880	530.473	19.43	0.6153	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			327.72880	275.073	19.43	0.3847	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			210.24260	233.648	20.60	0.3463	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			770.44260	688.249	20.60	0.6537	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	29/03/2016	Foreign Exchange Option	11.80	Call		3,600.23280	3,705.660	26.51	0.9993	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		0.43280	0.260	26.51	0.0007	0.00	0	250
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call		87.08700	95.879	22.13	0.1630	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put		1,411.38700	1,314.479	22.13	0.8370	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call		0.00000	0.000	27.64	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put		100,772.50000	100,666.800	27.64	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call		95.81080	105.305	22.05	0.1684	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put		1,465.41080	1,369.105	22.05	0.8316	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call		270.76110	299.583	20.28	0.3943	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put		720.36110	643.383	20.28	0.6057	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call		229.88260	254.303	20.62	0.3444	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put		846.58260	765.103	20.62	0.6556	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call		191.08030	211.187	20.98	0.2947	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put		994.78030	908.987	20.98	0.7053	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call		268.35590	295.973	20.36	0.3739	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put		810.35590	731.973	20.36	0.6261	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call		316.33630	347.638	20.23	0.4096	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put		756.53630	681.738	20.23	0.5904	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		1,535.55420	1,631.710	18.65	0.9305	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		46.95420	36.910	18.65	0.0695	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		507.33980	556.357	19.34	0.5632	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		468.73980	411.557	19.34	0.4368	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call		102.30350	112.310	22.31	0.1593	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put		1,733.70350	1,637.510	22.31	0.8407	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call		156.42780	171.603	21.62	0.2252	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put		1,401.92780	1,310.803	21.62	0.7748	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		159.64270	173.217	21.69	0.2196	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,490.54270	1,397.517	21.69	0.7804	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		260.12120	282.538	20.76	0.3263	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		1,068.02120	983.938	20.76	0.6737	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		182.30270	197.522	21.49	0.2434	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,390.20270	1,298.922	21.49	0.7566	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		3,684.36600	3,790.328	24.46	0.9966	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		2.26600	1.728	24.46	0.0034	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		2,011.09900	2,112.392	19.98	0.9576	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		28.99900	23.792	19.98	0.0424	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		450.74350	489.402	19.64	0.4951	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		628.64350	560.802	19.64	0.5049	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		288.84950	312.525	20.66	0.3468	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		1,027.94950	944.925	20.66	0.6532	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		211.09320	225.972	21.41	0.2593	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,405.49320	1,313.572	21.41	0.7407	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		583.98970	628.748	19.37	0.5518	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		570.78970	508.448	19.37	0.4482	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,365.35530	1,451.672	18.52	0.8598	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		122.15530	101.372	18.52	0.1402	0.00	0	8,403

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			424.49630	453.564	20.13	0.4306	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			872.49630	794.364	20.13	0.5694	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			433.44110	462.211	20.07	0.4319	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			882.64110	804.011	20.07	0.5681	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			218.46230	229.479	21.76	0.2442	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,624.76230	1,528.379	21.76	0.7558	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			0.00000	588.135	19.63	0.5082	2,940,673.50	5,000	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			0.00000	631.035	19.63	0.4918	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,121.85230	2,222.783	19.18	0.9402	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			48.55230	41.683	19.18	0.0598	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			441.44720	469.264	20.39	0.4151	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			998.14720	918.164	20.39	0.5849	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			300.20100	316.832	21.34	0.3036	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,426.90100	1,335.732	21.34	0.6964	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,777.97880	3,885.316	22.76	0.9932	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			4.67880	4.216	22.76	0.0068	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,064.80880	1,135.714	18.69	0.7353	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			299.60880	262.614	18.69	0.2647	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			743.32890	793.229	19.36	0.5839	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			590.22890	532.028	19.36	0.4161	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,410.54100	3,518.084	20.79	0.9891	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			7.44100	6.884	20.79	0.0109	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,253.53150	1,332.082	18.68	0.7794	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			244.53150	214.782	18.68	0.2206	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			612.64630	652.328	19.82	0.5071	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			783.64630	715.028	19.82	0.4929	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,362.44070	2,464.774	18.95	0.9515	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			40.44070	34.474	18.95	0.0485	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,353.08970	2,455.342	18.94	0.9508	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			41.08970	35.042	18.94	0.0492	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,343.74730	2,445.917	18.94	0.9501	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			41.74730	35.617	18.94	0.0499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			25.79700	21.771	18.91	0.0321	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,366.32520	2,468.576	18.81	0.9498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			42.42520	36.276	18.81	0.0502	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,154.39040	2,254.510	18.74	0.9314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			60.49040	52.210	18.74	0.0686	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,460.00400	2,563.040	18.84	0.9566	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			36.10400	30.740	18.84	0.0434	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,375.65460	2,477.987	18.82	0.9505	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			41.75460	35.687	18.82	0.0495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			0.00000	1,253.363	18.72	0.7494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			0.00000	261.063	18.72	0.2506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,357.00470	2,459.172	18.81	0.9491	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			43.10470	36.872	18.81	0.0509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,181.72780	2,282.152	18.75	0.9340	0.00	0	53,633

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			57.82780	49.852	18.75	0.0660	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,056.81260	1,123.556	18.79	0.7085	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			362.91260	321.256	18.79	0.2915	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,537.41620	1,624.882	18.55	0.8419	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			163.51620	142.582	18.55	0.1581	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,347.43100	1,429.011	18.64	0.7973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			223.53100	196.712	18.64	0.2027	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			589.14160	626.769	19.99	0.4847	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			865.24160	794.469	19.99	0.5153	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			0.00000	1,246.322	18.73	0.7473	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			0.00000	264.022	18.73	0.2527	15,392,476.77	58,300	29,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,106.11720	1,177.185	18.76	0.7260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			332.21720	294.885	18.76	0.2740	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			520.94830	554.019	20.30	0.4420	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			997.04830	921.719	20.30	0.5580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,032.77440	1,097.835	18.82	0.6995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			378.87440	335.535	18.82	0.3005	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,015.01810	1,079.196	18.85	0.6926	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			391.11810	346.896	18.85	0.3074	5,494,834.22	15,840	15,840
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			471.94110	501.662	20.55	0.4097	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,108.04110	1,029.362	20.55	0.5903	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			554.04560	589.340	20.14	0.4631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			930.14560	857.040	20.14	0.5369	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			537.25210	571.423	20.22	0.4525	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			963.35210	889.123	20.22	0.5475	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			395.24680	418.771	21.00	0.3554	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,321.34680	1,236.471	21.00	0.6446	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			498.92540	530.498	20.41	0.4277	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,045.02540	968.198	20.41	0.5723	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			480.77410	511.103	20.50	0.4156	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,086.87410	1,008.803	20.50	0.5844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			338.02500	357.209	21.44	0.3120	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,524.12500	1,434.909	21.44	0.6880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			407.37440	432.029	20.92	0.3643	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,283.47440	1,199.729	20.92	0.6357	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			400.05080	424.027	20.97	0.3589	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,306.15080	1,221.727	20.97	0.6411	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			310.93550	328.050	21.68	0.2906	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,637.03550	1,545.750	21.68	0.7094	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			376.62360	398.741	21.14	0.3415	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,382.72360	1,296.441	21.14	0.6585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			372.11430	393.889	21.17	0.3381	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,398.21430	1,311.589	21.17	0.6619	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			186.77020	196.329	22.98	0.1872	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,352.87020	2,254.029	22.98	0.8128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			316.53630	334.081	21.63	0.2950	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	16.92	Put			1,612.63630	1,521.781	21.63	0.7050	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			314.65740	332.057	21.65	0.2935	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,620.75740	1,529.757	21.65	0.7065	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			148.85030	155.729	23.52	0.1527	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,694.95030	2,593.429	23.52	0.8473	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			291.29550	306.915	21.87	0.2747	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,727.39550	1,634.615	21.87	0.7253	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			286.17840	301.408	21.92	0.2705	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,752.27840	1,659.108	21.92	0.7295	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			115.88610	120.518	24.14	0.1214	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,091.98610	2,988.218	24.14	0.8786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			164.65670	172.643	23.28	0.1673	0.00	0	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,540.75670	2,440.343	23.28	0.8327	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			157.93420	165.448	23.38	0.1611	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,604.03420	2,503.149	23.38	0.8389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,471.68770	3,579.557	20.62	0.9888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			7.78770	7.257	20.62	0.0112	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,735.94220	2,840.826	18.93	0.9722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			22.04220	18.526	18.93	0.0278	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,649.69700	2,754.071	18.91	0.9679	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			416.28630	440.995	21.18	0.3551	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,399.58630	1,315.495	21.18	0.6449	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			969.88490	1,031.328	19.13	0.6549	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			483.18490	435.828	19.13	0.3451	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			345.55190	364.628	21.81	0.2993	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,716.85190	1,627.028	21.81	0.7007	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,875.64890	3,984.350	21.35	0.9904	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			6.94890	6.750	21.35	0.0096	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,234.99400	2,332.602	18.31	0.9308	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			66.29400	55.002	18.31	0.0692	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			435.04700	460.915	21.12	0.3633	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,386.34700	1,303.315	21.12	0.6367	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			542.08710	574.956	21.05	0.3978	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,389.98710	1,312.955	21.05	0.6022	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			251.86530	266.879	23.39	0.2081	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,689.76530	2,594.879	23.39	0.7919	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			423.75770	448.807	21.91	0.3234	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,798.65770	1,713.807	21.91	0.6766	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			363.94120	386.261	22.42	0.2845	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,058.84120	1,971.261	22.42	0.7155	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,963.50250	4,073.680	20.29	0.9886	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.40250	8.680	20.29	0.0114	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,331.84610	2,432.170	17.83	0.9237	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			76.74610	67.170	17.83	0.0763	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,116.23640	3,225.754	16.66	0.9781	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			16.43640	15.454	16.66	0.0219	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			996.17710	1,054.806	19.55	0.5993	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			716.37710	664.506	19.55	0.4007	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			610.58620	647.410	21.03	0.4151	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,408.78620	1,335.110	21.03	0.5849	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,056.91910	4,168.148	19.83	0.9856	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.71910	12.148	19.83	0.0144	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,436.60520	2,536.651	17.58	0.9169	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			91.40520	80.651	17.58	0.0831	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			410.38940	435.018	22.66	0.2896	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,265.18940	2,179.018	22.66	0.7104	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			372.12400	394.323	22.96	0.2665	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,456.92400	2,368.323	22.96	0.7335	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			434.92050	459.744	22.62	0.2960	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,295.12050	2,208.544	22.62	0.7040	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			424.31830	448.536	22.70	0.2899	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,344.51830	2,257.335	22.70	0.7101	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,476.66050	2,577.321	17.55	0.9144	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			96.86050	86.121	17.55	0.0856	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,308.51540	2,406.322	17.79	0.8925	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			128.71540	115.122	17.79	0.1075	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			527.05480	555.861	21.99	0.3459	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,940.95480	1,858.261	21.99	0.6541	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,251.26480	2,347.849	17.91	0.8823	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			145.16480	130.249	17.91	0.1177	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,488.40840	2,589.138	17.58	0.9133	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			99.20840	88.338	17.58	0.0867	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			433.77950	458.198	22.70	0.2929	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,344.57950	2,257.398	22.70	0.7071	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,436.22140	1,512.698	18.96	0.7098	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			484.42140	449.098	18.96	0.2902	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			312.43720	329.596	23.81	0.2182	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,120.63720	3,025.996	23.81	0.7818	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,675.14240	2,779.278	17.40	0.9296	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			77.04240	69.278	17.40	0.0704	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,692.75870	2,797.133	17.38	0.9314	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			74.65870	67.133	17.38	0.0686	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,683.94450	2,788.199	17.39	0.9305	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			75.84450	68.199	17.39	0.0695	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,756.28500	1,842.332	18.72	0.7806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			335.58500	309.532	18.72	0.2194	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			817.29120	861.940	20.63	0.4803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,256.59120	1,189.140	20.63	0.5197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			520.62120	548.497	22.24	0.3334	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,099.92120	2,015.697	22.24	0.6666	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			480.99410	508.042	22.52	0.3124	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,260.29410	2,175.241	22.52	0.6876	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	13.31	Call			2,689.19290	2,793.607	17.39	0.9289	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			78.49290	70.807	17.39	0.0711	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,697.97870	2,802.513	17.37	0.9298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			77.27870	69.713	17.37	0.0702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			252.25680	261.629	25.02	0.1731	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,881.55680	3,778.829	25.02	0.8269	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			667.41250	703.521	21.31	0.4099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,606.71250	1,530.721	21.31	0.5901	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,750.98340	2,856.217	17.31	0.9350	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			70.28340	63.416	17.31	0.0650	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,706.77830	2,811.433	17.36	0.9307	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			76.07830	68.633	17.36	0.0693	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			390.56620	411.043	23.37	0.2554	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,851.56620	2,759.543	23.37	0.7446	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,165.15470	4,277.689	19.45	0.9825	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			16.15470	16.189	19.45	0.0175	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,559.13750	2,660.842	17.63	0.9086	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			110.13750	99.342	17.63	0.0914	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			414.21490	436.200	23.18	0.2689	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,715.21490	2,624.700	23.18	0.7311	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			414.05260	433.363	23.68	0.2518	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,147.05260	3,052.263	23.68	0.7482	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			403.48380	422.070	23.77	0.2460	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,216.48380	3,120.970	23.77	0.7540	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,256.00320	4,369.409	18.96	0.9812	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			19.00320	18.309	18.96	0.0188	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,660.83660	2,763.877	17.59	0.9040	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			123.83660	112.777	17.59	0.0960	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,675.03750	3,576.798	24.28	0.7642	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,362.95960	4,477.039	18.38	0.9803	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			21.65960	20.039	18.38	0.0197	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,778.04200	2,881.650	17.44	0.9010	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			136.74200	124.650	17.44	0.0990	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			416.33750	433.798	24.28	0.2358	0.00	0	400
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,584.43680	3,699.127	17.25	0.9555	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			51.23680	49.327	17.25	0.0445	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,603.51220	3,718.210	17.27	0.9563	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			50.31220	48.410	17.27	0.0437	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,593.97270	3,708.667	17.26	0.9559	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			50.77270	48.867	17.26	0.0441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,007.83770	3,115.713	16.96	0.9187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			108.43770	99.513	16.96	0.0813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,974.25600	3,081.516	17.03	0.9151	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			114.85600	105.316	17.03	0.0849	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,028.78280	2,116.482	18.84	0.7655	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			21.25270	20.844	18.04	0.0200	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			94.90580	87.282	16.82	0.0733	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,024.72080	3,132.897	16.93	0.9205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			105.32080	96.697	16.93	0.0795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			305.63590	324.418	26.94	0.1688	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,396.23590	5,298.218	26.94	0.8312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,430.65270	4,547.044	18.04	0.9800	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,964.72110	6,859.123	26.94	0.8985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			36.32510	39.338	26.94	0.0278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,766.92510	10,653.138	26.94	0.9722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			352.07480	373.140	26.94	0.1889	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,042.67480	4,946.940	26.94	0.8111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,084.30580	3,193.482	16.82	0.9267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,130.49510	5,034.170	26.94	0.8163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			312.22270	331.334	26.94	0.1717	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,342.82270	5,245.134	26.94	0.8283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			406.70490	415.957	25.96	0.2115	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,497.30490	4,389.757	25.96	0.7885	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			164.12110	175.323	26.94	0.1015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,553.24810	4,445.438	26.06	0.7908	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			364.65230	382.725	26.85	0.1933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,955.25230	4,856.525	26.85	0.8067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			432.27970	443.197	25.33	0.2262	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,172.87970	4,066.997	25.33	0.7738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			339.89510	360.370	26.94	0.1837	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,292.98320	4,186.457	25.57	0.7795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			416.52960	426.426	25.71	0.2172	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,367.12960	4,260.226	25.71	0.7828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			452.74410	464.983	24.89	0.2378	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,943.34410	3,838.783	24.89	0.7622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			402.64810	411.638	26.06	0.2092	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,989.09380	3,884.259	24.98	0.7646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			443.49740	455.139	25.08	0.2326	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,044.09740	3,938.939	25.08	0.7674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			524.52970	545.262	23.78	0.2775	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,315.12970	3,219.062	23.78	0.7225	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			422.38320	432.657	25.57	0.2205	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,445.97350	3,347.465	23.96	0.7324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			494.94640	509.903	24.09	0.2612	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,535.54640	3,433.703	24.09	0.7388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			610.08030	635.351	23.10	0.3175	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,850.68030	2,759.151	23.10	0.6825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			448.49380	460.459	24.98	0.2354	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,220.89020	3,125.664	23.64	0.7150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			527.35150	548.234	23.75	0.2788	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,297.95150	3,202.034	23.75	0.7212	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,011.78930	1,057.354	20.99	0.4836	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	16.76	Put			1,562.38930	1,491.154	20.99	0.5164	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			505.37350	523.665	23.96	0.2676	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,103.67050	2,021.860	21.93	0.5986	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			616.99770	642.636	23.05	0.3206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,817.59770	2,726.436	23.05	0.6794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,110.43070	1,160.677	20.65	0.5190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,371.03070	1,304.477	20.65	0.4810	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			540.29020	561.864	23.64	0.2850	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,409.70650	1,342.234	20.72	0.4884	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,034.40980	1,081.339	20.91	0.4920	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,515.00980	1,445.139	20.91	0.5080	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,292.87970	1,350.360	20.08	0.5799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,083.47970	1,024.160	20.08	0.4201	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			803.07050	838.060	21.93	0.4014	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,202.70100	1,140.013	20.33	0.4465	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,135.87740	1,187.209	20.57	0.5278	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,326.47740	1,261.009	20.57	0.4722	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,570.61830	1,638.858	19.34	0.6625	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			761.21830	712.658	19.34	0.3375	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,089.10650	1,138.434	20.72	0.5116	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			811.04350	760.641	19.46	0.3515	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,379.37540	1,440.348	19.83	0.6070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			969.97540	914.148	19.83	0.3930	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,803.75560	1,885.452	19.02	0.7199	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			574.35560	539.252	19.02	0.2801	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,212.10100	1,266.213	20.33	0.5535	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			582.06520	546.614	19.03	0.2827	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,675.84700	1,749.784	19.13	0.6903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			666.44700	623.584	19.13	0.3097	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,850.63200	2,955.380	17.26	0.9007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			141.23200	129.180	17.26	0.0993	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,520.44350	1,586.841	19.46	0.6485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			449.38280	420.282	18.84	0.2345	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,847.24890	1,930.174	18.98	0.7292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			547.84890	513.974	18.98	0.2708	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,016.27140	3,124.299	16.95	0.9196	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			106.87140	98.099	16.95	0.0804	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,791.46520	1,872.814	19.03	0.7173	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,215.57680	1,263.028	21.19	0.4986	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,749.97680	1,677.128	21.19	0.5014	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			489.68780	498.826	26.86	0.2162	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,444.08780	5,332.926	26.86	0.7838	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,904.95440	1,980.446	19.34	0.6872	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			789.35440	744.546	19.34	0.3128	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,899.48450	1,974.814	19.35	0.6860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			793.88450	748.914	19.35	0.3140	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,299.93460	1,350.784	20.92	0.5248	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,584.33460	1,514.884	20.92	0.4752	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,910.43230	1,986.085	19.34	0.6884	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			784.83230	740.185	19.34	0.3116	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			955.17460	910.902	19.79	0.3208	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,129.59320	2,201.155	19.79	0.6781	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			959.99320	915.555	19.79	0.3219	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,139.96840	2,211.869	19.78	0.6802	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			950.36840	906.269	19.78	0.3198	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,134.77460	2,206.502	19.79	0.6792	0.00	0	0
Total \$ / R Option												50,570,599.49	219,140	2,202,725
Total \$ / R												2,547,836,590.29	380,454	3,378,763
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.46140		15.35630			0.0000	896,761.20	58	1,147
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.73230		15.62390			0.0000	393,307.50	25	222
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.03280		15.92070			0.0000	0.00	0	127
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.32620		16.20940			0.0000	0.00	0	20
Total \$ / R MAXI Future												1,290,068.70	83	1,516
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			296,661.92290	307,155.750	26.74	0.9994	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			31.92290	15.750	26.74	0.0006	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			295,662.60240	306,156.129	26.70	0.9994	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			32.60240	16.129	26.70	0.0006	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			294,663.29650	305,156.517	26.66	0.9994	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			33.29650	16.517	26.66	0.0006	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			223,669.06870	233,770.052	18.77	0.9391	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			5,279.06870	4,540.052	18.77	0.0609	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			222,750.52820	232,841.866	18.77	0.9383	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			5,360.52820	4,611.866	18.77	0.0617	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			221,832.89410	231,914.723	18.76	0.9375	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			5,442.89410	4,684.723	18.76	0.0625	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			142,422.28530	150,048.876	19.01	0.7008	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			51,352.28530	47,768.876	19.01	0.2992	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			143,634.69520	151,301.561	19.00	0.7040	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			50,564.69520	47,021.561	19.00	0.2960	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			143,027.35210	150,674.521	19.00	0.7024	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			50,957.35210	47,394.521	19.00	0.2976	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			180,066.43010	188,103.886	19.06	0.7183	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			58,126.43010	54,483.886	19.06	0.2817	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			179,463.59080	187,481.496	19.07	0.7170	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			58,523.59080	54,861.496	19.07	0.2830	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			178,861.82210	186,860.162	19.07	0.7156	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			58,921.82210	55,240.162	19.07	0.2844	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												1,290,068.70	83	1,516
£ / R	On	26/02/2016	Foreign Exchange Future			21.98500		21.98440			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			21.99780		21.99720			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			22.02700		22.02610			0.0000	0.00	0	115
£ / R	On	14/03/2016	Foreign Exchange Future			22.05610		22.05510			0.0000	19,409,368.00	880	39,640
£ / R	On	15/04/2016	Foreign Exchange Future			22.19340		22.19220			0.0000	0.00	0	121
£ / R	On	13/06/2016	Foreign Exchange Future			22.45120		22.44810			0.0000	67,353.60	3	4,301
£ / R	On	08/09/2016	Foreign Exchange Future			22.84350		22.83900			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.89580		22.89060			0.0000	0.00	0	900
£ / R	On	19/12/2016	Foreign Exchange Future			23.33240		23.32350			0.0000	0.00	0	0
Total £ / R Future												19,476,721.60	883	45,296
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			247.07970	233.329	23.22	0.4475	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			352.67970	338.329	23.22	0.5525	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			353.59120	339.720	22.25	0.5085	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			320.79120	307.520	22.25	0.4915	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			399.60880	386.151	22.68	0.4754	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			493.50880	479.151	22.68	0.5246	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,873.24920	2,872.967	24.94	0.9864	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			8.14920	6.867	24.94	0.0136	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,863.35040	2,863.062	24.91	0.9862	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			8.25040	6.962	24.91	0.0138	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,853.45300	2,853.158	24.87	0.9860	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			8.35300	7.058	24.87	0.0140	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			527.84250	513.687	22.64	0.5135	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			522.74250	507.587	22.64	0.4865	0.00	0	6,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			190.26270	178.869	24.45	0.2295	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,285.16270	1,272.769	24.45	0.7705	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			81.89450	73.964	25.45	0.1094	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,976.79450	1,967.864	25.45	0.8906	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			21.48930	18.702	28.13	0.0310	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,266.38930	3,262.602	28.13	0.9690	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			1,395.27930	1,388.825	21.75	0.8692	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			90.17930	82.725	21.75	0.1308	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			231.94370	230.838	24.85	0.2003	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,239.74370	2,237.438	24.85	0.7997	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			229.49040	229.889	26.10	0.1449	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,281.39040	4,278.689	26.10	0.8551	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,263.83840	2,266.730	20.89	0.7978	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			315.73840	315.530	20.89	0.2022	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,256.36550	2,259.255	20.90	0.7966	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			318.26550	318.055	20.90	0.2034	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			545.41840	546.761	24.13	0.3027	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	13/06/2016	Foreign Exchange Option	24.30	Put			2,397.31840	2,395.561	24.13	0.6973	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,271.32530	2,274.217	20.89	0.7990	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			313.22530	313.017	20.89	0.2010	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,725.19220	1,732.435	21.35	0.5946	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,156.19220	1,158.935	21.35	0.4054	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			648.03420	652.400	24.46	0.2781	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,659.03420	3,658.900	24.46	0.7219	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,316.61280	2,323.712	20.61	0.7135	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			677.61280	680.212	20.61	0.2865	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,734.68050	1,741.930	21.33	0.5969	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,145.68050	1,148.430	21.33	0.4031	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,729.93030	1,737.176	21.34	0.5958	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,150.93030	1,153.676	21.34	0.4042	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,459.04650	1,466.673	21.80	0.5213	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,578.44650	1,580.873	21.80	0.4787	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,466.98430	1,474.622	21.78	0.5233	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,566.38430	1,568.822	21.78	0.4767	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,463.01010	1,470.642	21.79	0.5223	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,572.41010	1,574.842	21.79	0.4777	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			823.49170	830.792	23.85	0.2906	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,439.99170	4,438.392	23.85	0.7094	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,053.16650	2,064.926	20.30	0.6007	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,369.66650	1,372.526	20.30	0.3993	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,048.64660	2,060.392	20.31	0.5998	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,375.14660	1,377.992	20.31	0.4002	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,892.65820	1,903.969	20.63	0.5667	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,579.15820	1,581.569	20.63	0.4333	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,067.08220	5,079.185	19.51	0.9222	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			153.58220	156.785	19.51	0.0778	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,057.69680	2,069.470	20.29	0.6017	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,364.19680	1,367.070	20.29	0.3983	0.00	0	0
Total £ / R Option												0.00	0	81,277
Total £ / R												19,476,721.60	883	126,573
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13693		0.13506			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13977		0.13783			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14297		0.14097			0.0000	0.00	0	1,056
Total ¥ / R Future												0.00	0	12,201
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,510.30020	1,695.665	22.01	0.9910	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			3.90020	2.366	22.01	0.0090	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,506.40080	3,693.300	26.21	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00080	0.000	26.21	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,506.69320	2,693.423	26.21	0.9995	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.29320	0.123	26.21	0.0005	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	0.12	Put			40.52900	25.500	16.57	0.0459	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,007.87070	1,146.177	17.16	0.7882	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			224.97070	169.577	17.16	0.2118	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,791.39480	2,984.237	19.80	0.9865	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.49480	7.637	19.80	0.0135	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,823.42900	2,002.100	16.57	0.9541	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,114.87050	3,312.425	17.38	0.9794	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			17.67050	15.125	17.38	0.0206	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,195.30090	2,371.138	17.26	0.9184	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			98.10090	73.838	17.26	0.0816	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,410.51370	1,550.281	17.44	0.7825	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			313.31370	252.981	17.44	0.2175	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,201
€ / R	On	19/02/2016	Foreign Exchange Future			17.09800		16.99030			0.0000	1,709,800.00	100	0
€ / R	On	24/02/2016	Foreign Exchange Future			17.10100		16.98680			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			17.10510		16.99090			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.11190		16.99770			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.16900		17.05450			0.0000	28,981,272.00	1,688	75,210
€ / R	On	22/03/2016	Foreign Exchange Future			17.12570		17.01500			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.13670		17.02240			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.16450		17.05010			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.18330		17.06880			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.19780		17.08310			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.21490		17.10000			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.23550		17.12030			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.52060		17.40210			0.0000	11,546,075.40	659	42,067
€ / R	On	19/09/2016	Foreign Exchange Future			17.91710		17.79420			0.0000	0.00	0	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			18.30990		18.18120			0.0000	0.00	0	4,500
Total € / R Future												42,237,147.40	2,447	131,707
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,590.33360	1,698.000	12.61	1.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.03360	0.000	12.61	0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			930.63480	1,038.000	12.61	1.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			0.33480	0.000	12.61	0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			3.49440	4.889	28.96	0.0228	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			1,326.69440	1,213.889	28.96	0.9772	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,453.63760	1,566.153	27.18	0.9949	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			2.73760	1.053	27.18	0.0051	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,443.57670	1,553.786	24.19	0.9668	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			15.87670	11.886	24.19	0.0332	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.29100	0.014	27.75	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,854.90390	3,969.042	28.43	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.40390	0.042	28.43	0.0001	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,205.85840	3,319.898	29.91	0.9977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			1.35840	0.898	29.91	0.0023	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			310.82420	250.099	21.18	0.3753	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			3.36260	3.078	37.10	0.0060	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,848.86260	4,734.078	37.10	0.9940	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			984.44370	1,077.584	21.15	0.8760	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			79.94370	58.584	21.15	0.1240	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,004.79100	4,119.014	27.75	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			109.32080	79.938	20.97	0.1604	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			545.46490	606.934	21.13	0.6815	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			250.96490	197.934	21.13	0.3185	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,156.20860	1,256.700	21.39	0.9147	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			51.70860	37.700	21.39	0.0853	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			465.32420	519.099	21.18	0.6247	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			56.58860	41.276	21.34	0.0922	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,112.36510	1,211.213	21.33	0.9060	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			57.86510	42.213	21.33	0.0940	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,100.63420	2,213.906	24.42	0.9872	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			6.13420	4.906	24.42	0.0128	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			863.82080	948.938	20.97	0.8396	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			6.99700	5.669	23.97	0.0149	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,696.14590	1,808.574	22.39	0.9748	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			11.64590	9.574	22.39	0.0252	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,026.21430	3,140.173	29.02	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			1.71430	1.173	29.02	0.0030	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,121.08860	1,220.276	21.34	0.9078	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			3.68230	2.784	26.20	0.0072	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,160.12420	2,273.459	24.71	0.9883	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			5.62420	4.459	24.71	0.0117	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,066.12750	3,180.105	29.22	0.9972	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1.62750	1.105	29.22	0.0028	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,011.49700	2,124.669	23.97	0.9851	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,056.14870	3,170.121	29.17	0.9972	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.64870	1.121	29.17	0.0028	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,046.17030	3,160.138	29.12	0.9971	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1.67030	1.138	29.12	0.0029	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,458.18230	2,571.785	26.20	0.9928	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			82.17140	90.731	23.23	0.1527	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,487.17140	1,385.031	23.23	0.8473	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			90.26580	100.517	23.17	0.1621	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,487.86580	1,383.817	23.17	0.8379	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,603.04220	1,506.356	22.41	0.7909	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			153.14220	170.856	22.41	0.2091	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			181.46510	199.367	22.24	0.2216	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,682.66510	1,586.067	22.24	0.7784	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			195.24350	213.254	22.23	0.2297	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	29/04/2016	Foreign Exchange Option	18.57	Put			1,682.14350	1,585.454	22.23	0.7703	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			262.81960	279.458	22.08	0.2531	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,842.81960	1,744.559	22.08	0.7469	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			273.81790	291.364	22.08	0.2591	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,833.51790	1,735.864	22.08	0.7409	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,256.83840	2,365.985	20.00	0.9019	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			104.73840	95.385	20.00	0.0981	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,248.04800	2,357.063	19.99	0.9010	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,265.63990	2,374.916	20.01	0.9029	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			103.53990	94.316	20.01	0.0971	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			105.94800	96.463	19.99	0.0990	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,229.03770	3,346.246	20.71	0.9690	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			26.93770	25.646	20.71	0.0310	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,670.22080	1,765.592	19.68	0.8159	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			228.12080	204.992	19.68	0.1841	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			131.57120	121.510	19.04	0.0938	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,967.12620	3,079.893	19.04	0.9054	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			132.92620	122.793	19.04	0.0946	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,984.42670	3,097.339	19.04	0.9070	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			130.22670	120.239	19.04	0.0930	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,975.77120	3,088.610	19.04	0.9062	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			734.82960	702.627	19.54	0.3055	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			494.83120	522.597	24.25	0.2425	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,213.63120	4,112.697	24.25	0.7575	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,920.14110	2,016.509	19.55	0.6933	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			738.94110	706.609	19.55	0.3067	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,297.50110	2,403.093	19.31	0.7622	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			645.82980	687.446	23.12	0.3089	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,264.62980	3,177.545	23.12	0.6911	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,926.02960	2,022.527	19.54	0.6945	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			516.30110	493.193	19.31	0.2378	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,979.65250	2,077.309	19.50	0.7051	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			698.45250	667.409	19.50	0.2949	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,914.26010	2,010.498	19.55	0.6921	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			743.06010	710.598	19.55	0.3079	0.00	0	0
Total € / R Option												0.00	0	333,270
Total € / R												42,237,147.40	2,447	464,977
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.94010		10.97850			0.0000	5,470,050.00	500	13,313
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.08390		11.12190			0.0000	5,541,950.00	500	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.25020		11.28670			0.0000	0.00	0	600
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.41600		11.45040			0.0000	0.00	0	152
Total AU\$ / R Future												11,012,000.00	1,000	17,132
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			38.92240	28.418	14.56	0.1391	0.00	0	200

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	11.40	Put			460.42240	488.318	14.56	0.8609	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			37.48110	27.260	14.58	0.1343	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			468.98110	497.160	14.58	0.8657	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			1.25400	0.760	20.73	0.0043	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,622.75400	1,660.660	20.73	0.9957	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,180.58410	1,141.850	18.57	0.9902	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			2.08410	1.750	18.57	0.0098	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			591.67930	554.889	14.26	0.9197	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			13.17930	14.789	14.26	0.0803	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			264.44170	233.441	13.79	0.6488	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			85.94170	93.341	13.79	0.3512	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,489.03490	1,450.534	19.99	0.9974	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.53490	0.434	19.99	0.0026	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,479.05940	1,440.554	19.95	0.9973	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.55940	0.454	19.95	0.0027	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,469.08490	1,430.575	19.90	0.9972	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.58490	0.475	19.90	0.0028	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,126.74290	1,094.293	17.38	0.8465	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			84.84290	90.393	17.38	0.1535	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,118.29110	1,085.912	17.37	0.8443	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			86.39110	92.012	17.37	0.1557	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,109.86040	1,077.556	17.36	0.8420	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			87.96040	93.656	17.36	0.1580	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			167.53730	175.567	16.69	0.2047	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,259.99560	1,231.352	16.70	0.7994	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			163.29560	171.152	16.70	0.2006	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,252.10480	1,223.548	16.69	0.7974	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			165.40480	173.348	16.69	0.2026	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,244.23730	1,215.767	16.69	0.7953	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,117.07890	1,091.509	16.41	0.6984	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			346.67890	355.509	16.41	0.3016	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,130.59660	1,104.873	16.42	0.7027	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			340.19660	348.873	16.42	0.2973	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,123.82700	1,098.182	16.42	0.7006	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			343.42700	352.182	16.42	0.2994	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												11,012,000.00	1,000	18,332
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.19000		11.21870			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.38820		11.41610			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			32.60450	35.874	14.08	0.1648	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			458.18120	432.519	14.08	0.8477	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			29.48120	32.519	14.08	0.1523	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			449.71210	424.164	14.08	0.8415	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			31.01210	34.164	14.08	0.1585	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			441.30450	415.874	14.08	0.8352	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			730.81590	708.020	15.91	0.7144	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			184.71590	189.820	15.91	0.2856	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			724.08750	701.369	15.91	0.7108	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			187.98750	193.169	15.91	0.2892	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			717.39720	694.754	15.92	0.7072	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			191.29720	196.554	15.92	0.2928	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.60830		15.44880			0.0000	0.00	0	6,782
CHF / R	On	13/06/2016	Foreign Exchange Future			15.95520		15.79200			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,782
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			613.44230	718.683	21.01	0.7778	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			164.64230	110.383	21.01	0.2222	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			606.69870	711.190	21.02	0.7740	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			167.89870	112.890	21.02	0.2260	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			620.22790	726.216	21.00	0.7816	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			161.42790	107.916	21.00	0.2184	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,598.89330	1,728.236	19.93	0.8362	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			196.89330	163.036	19.93	0.1638	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,591.20960	1,720.270	19.93	0.8346	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			199.20960	165.070	19.93	0.1654	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,583.54530	1,712.322	19.94	0.8330	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			201.54530	167.122	19.94	0.1670	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,782
CNH / R	On	14/03/2016	Foreign Exchange Future			2.36190		2.34560			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.37400		2.35620			0.0000	0.00	0	22,550
Total CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,529.09800	1,674.272	21.16	0.9092	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			73.09800	55.272	21.16	0.0908	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,440.16010	1,582.674	20.95	0.8970	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			84.16010	63.674	20.95	0.1030	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,619.35010	1,766.900	21.38	0.9201	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			63.35010	47.900	21.38	0.0799	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,982.34250	2,105.959	21.38	0.7442	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			520.34250	465.959	21.38	0.2558	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,912.07820	2,033.473	21.32	0.7325	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			550.07820	493.473	21.32	0.2675	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,843.04880	1,962.186	21.26	0.7204	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			581.04880	522.186	21.26	0.2796	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			2.30260		2.28700			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.35020		2.33400			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,484.42380	1,616.468	23.93	0.8745	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			114.42380	90.468	23.93	0.1255	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,399.39860	1,527.925	23.68	0.8606	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			129.39860	101.925	23.68	0.1394	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,570.96530	1,706.201	24.18	0.8873	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			100.96530	80.201	24.18	0.1127	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,809.80800	2,946.041	22.39	0.8495	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			269.80800	244.041	22.39	0.1505	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,730.87480	2,864.696	22.39	0.8405	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			290.87480	262.696	22.39	0.1595	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,653.08860	2,784.388	22.39	0.8311	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			313.08860	282.388	22.39	0.1689	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.98900		1.97410			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.02390		2.00870			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.06110		2.04580			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.09640		2.08010			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			52.69960	61.299	20.74	0.1204	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,511.69960	1,371.299	20.74	0.8796	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			45.19930	52.299	20.87	0.1051	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,604.19930	1,462.300	20.87	0.8949	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			38.71600	44.537	21.00	0.0914	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,697.71600	1,554.537	21.00	0.9086	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			490.12970	526.518	20.04	0.3608	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,603.12970	1,487.518	20.04	0.6392	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			465.98760	500.383	20.16	0.3464	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,678.98760	1,561.383	20.16	0.6536	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			443.05110	475.538	20.28	0.3325	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,756.05110	1,636.538	20.28	0.6675	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			946.35910	1,004.630	20.07	0.4574	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,688.35910	1,593.630	20.07	0.5426	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			913.42320	969.457	20.14	0.4456	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,755.42320	1,658.457	20.14	0.5544	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			881.57390	935.419	20.20	0.4340	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,823.57390	1,724.420	20.20	0.5660	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,356.03040	1,426.175	20.11	0.5123	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,755.03040	1,662.175	20.11	0.4877	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,319.34450	1,387.406	20.17	0.5023	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,818.34450	1,723.406	20.17	0.4977	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,283.62770	1,349.631	20.23	0.4924	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,882.62770	1,785.631	20.23	0.5076	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			0.15130		0.15030			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15110		0.14940			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15110		0.14870			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			0.07610		0.07500			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06170		0.06150			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05790		0.05790			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			10.15560		10.14860			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.27700		10.26940			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.42040		10.41130			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			1,011.64670	1,018.108	18.96	0.9858	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.04670	2.508	18.96	0.0142	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,001.78720	1,008.226	18.91	0.9852	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.18720	2.626	18.91	0.0148	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			991.88140	998.309	18.82	0.9847	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			3.28140	2.709	18.82	0.0153	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,285.73250	1,293.299	15.85	0.9362	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			26.33250	26.299	15.85	0.0638	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,304.76290	1,312.353	15.93	0.9384	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			25.36290	25.353	15.93	0.0616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,295.24320	1,302.822	15.89	0.9373	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			25.84320	25.822	15.89	0.0627	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,102.00360	1,111.728	16.15	0.8011	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			150.70360	151.328	16.15	0.1989	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,094.15010	1,103.844	16.14	0.7988	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			152.85010	153.444	16.14	0.2012	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,086.31780	1,095.986	16.13	0.7965	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			155.01780	155.586	16.13	0.2035	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.38410		1.37620			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39930		1.39120			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41450		1.40600			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42860		1.41970			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			238.00000	159.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			338.00000	259.000		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			438.00000	359.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			712.00000	793.000		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			612.00000	693.000		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			512.00000	593.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			140.00000	55.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			60.00000	145.000		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			0.00000	45.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			40.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			97.00000	186.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	86.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			3.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			197.00000	286.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11040		1.11060			0.0000	0.00	0	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11370		1.11380			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11750		1.11770			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2
Total QUANTO € / \$												0.00	0	2
RAIN	On	13/06/2016	Foreign Exchange Future			27,394.49000		27,198.42000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.97800		10.94190			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.14100		11.10730			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			970.11490	1,004.057	19.71	0.9720	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			8.21490	6.057	19.71	0.0280	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			960.35480	994.237	19.63	0.9712	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			8.45480	6.237	19.63	0.0288	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			950.60200	984.423	19.55	0.9703	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			8.70200	6.423	19.55	0.0297	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,030.86630	1,056.861	17.65	0.8289	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			113.56630	105.861	17.65	0.1711	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,022.86730	1,048.756	17.65	0.8265	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			115.56730	107.755	17.65	0.1735	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,014.89680	1,040.675	17.64	0.8240	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			117.59680	109.675	17.64	0.1760	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			5.19850		5.16020			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.15420		5.11670			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			670.72800	708.781	21.19	0.9968	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.52800	0.281	21.19	0.0032	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			660.77400	698.808	21.09	0.9965	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.57400	0.308	21.09	0.0035	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			650.82410	688.836	20.99	0.9962	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.62410	0.336	20.99	0.0038	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			421.93110	453.784	17.77	0.8017	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			65.23110	59.584	17.77	0.1983	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			414.07950	445.743	17.73	0.7962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			67.37950	61.543	17.73	0.2038	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			406.28520	437.755	17.69	0.7907	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			69.58520	63.555	17.69	0.2093	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			1.33110		1.32090			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.25200		1.24330			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												2,571,281,928.50	165,727	1,417,872
Total Options												50,570,599.49	219,140	2,618,472
Grand Total:												2,621,852,527.99	384,867	4,036,344