



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/02/2016 Foreign Exchange Future			15.23500		15.40590			0.0000	0.00	0	0
\$ / R On 24/02/2016 Foreign Exchange Future			15.23500		15.40590			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.23500		15.40890			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.23790		15.41180			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.24640		15.42070			0.0000	0.00	0	306
\$ / R On 01/03/2016 Foreign Exchange Future			15.24930		15.42370			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.25210		15.42660			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.25500		15.42950			0.0000	0.00	0	467
\$ / R On 04/03/2016 Foreign Exchange Future			15.25780		15.43240			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.26640		15.44110			0.0000	122,131.20	8	301
\$ / R On 11/03/2016 Foreign Exchange Future			15.27780		15.45270			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.28630		15.46140			0.0000	2,114,951,322.80	138,356	772,302
\$ / R On 15/03/2016 Foreign Exchange Future			15.28920		15.46430			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.29200		15.46720			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.31200		15.48760			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.32930		15.50540			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.33510		15.51140			0.0000	0.00	0	359
\$ / R On 04/04/2016 Foreign Exchange Future			15.34670		15.52320			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			15.34960		15.52620			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.35250		15.52920			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.35540		15.53220			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	11/04/2016	Foreign Exchange Future			15.36700		15.54400			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.37860		15.55590			0.0000	0.00	0	2,267
\$ / R	On	18/04/2016	Foreign Exchange Future			15.38730		15.56480			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			15.39310		15.57080			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.40760		15.58570			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.41060		15.58860			0.0000	2,773,908.00	180	180
\$ / R	On	29/04/2016	Foreign Exchange Future			15.41940		15.59760			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			15.43410		15.61240			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.45180		15.63030			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.46060		15.63920			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.46940		15.64820			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.47240		15.65110			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.47820		15.65710			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.50200		15.68110			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.51410		15.69310			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.53220		15.71120			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.53820		15.71730			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.54120		15.72030			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.55330		15.73230			0.0000	143,992,451.40	9,258	196,199
\$ / R	On	24/06/2016	Foreign Exchange Future			15.58650		15.76550			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.59850		15.77760			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.68300		15.86200			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.68600		15.86500			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.73130		15.91030			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.74330		15.92230			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			15.77680		15.95600			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.81150		15.99120			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.81780		15.99760			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.82090		16.00080			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.83360		16.01360			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.83990		16.02000			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.85250		16.03280			0.0000	23,778,750.00	1,500	136,499
\$ / R	On	28/09/2016	Foreign Exchange Future			15.88080		16.06150			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.96910		16.15110			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.07340		16.25700			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.12530		16.30980			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.14150		16.32620			0.0000	6,456,600.00	400	16,803
\$ / R	On	13/03/2017	Foreign Exchange Future			16.39880		16.58590			0.0000	17,628,710.00	1,075	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.63100		16.81560			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,309,703,873.40</b>	<b>150,777</b>	<b>1,130,614</b>
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Call			27.11850	1.220	32.44	0.0135	0.00	0	1,000
\$ / R	On	23/02/2016	Foreign Exchange Option	15.82	Put			441.21850	586.220	32.44	0.9865	0.00	0	0
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Call			30.13990	7.147	32.74	0.0472	0.00	0	1,000
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Put			494.23990	642.147	32.74	0.9528	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			589.63780	419.540	26.31	0.8672	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		20.73780	24.540	26.31	0.1328	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		71.18720	24.902	26.19	0.1372	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		302.28720	429.902	26.19	0.8628	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		3,608.90000	3,435.000	30.40	1.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		0.00000	0.000	30.40	0.0000	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		1,909.07840	1,735.007	34.86	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		0.17840	0.007	34.86	0.0001	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		768.07210	604.121	27.19	0.9187	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		6.27210	16.221	27.19	0.0813	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call		21.00270	5.438	22.20	0.0302	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put		760.30270	919.038	22.20	0.9698	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,502.24500	1,327.437	26.22	0.9942	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		1.54500	1.037	26.22	0.0058	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		828.23680	657.557	20.29	0.9401	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		7.53680	11.157	20.29	0.0599	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call		20.43710	5.062	22.26	0.0267	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put		856.73710	1,015.762	22.26	0.9733	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		821.27470	648.169	19.11	0.9229	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		14.67470	16.069	19.11	0.0771	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call		185.71710	89.284	19.50	0.3046	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put		259.11710	337.184	19.50	0.6954	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call		76.81600	24.324	19.85	0.1078	0.00	0	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put		510.21600	632.224	19.85	0.8922	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		840.49320	666.593	19.11	0.9294	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		13.89320	14.493	19.11	0.0706	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		830.87820	657.364	19.11	0.9262	0.00	0	20,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		14.27820	15.265	19.11	0.0738	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call		102.65720	41.083	20.26	0.1559	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put		463.15720	576.083	20.26	0.8441	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call		976.95800	799.299	19.11	0.9468	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put		14.55800	11.499	19.11	0.0532	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call		223.33960	122.345	19.90	0.3510	0.00	0	2,500
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put		260.93960	334.545	19.90	0.6490	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		823.14570	651.122	18.54	0.8756	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		32.04570	34.722	18.54	0.1244	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		2,922.82940	2,747.924	27.38	0.9995	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		0.12940	0.124	27.38	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,411.41500	4,236.319	35.57	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.01500	0.019	35.57	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call		2.31430	1.258	27.51	0.0041	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put		2,780.91430	2,954.958	27.51	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call		15.73270	5.274	22.85	0.0177	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		1,734.33270	1,898.974	22.85	0.9823	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call		0.00500	0.001	38.47	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put		7,688.60500	7,863.701	38.47	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	38.47	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		134,538.60000	134,713.700	38.47	1.0000	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		29.14660	9.165	21.40	0.0306	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,417.74660	1,572.865	21.40	0.9694	0.00	0	15,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		1.27740	0.544	38.47	0.0014	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,769.87740	4,944.244	38.47	0.9986	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		0.04560	0.014	38.47	0.0000	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put		6,588.64560	6,763.714	38.47	1.0000	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		55.92320	22.907	21.07	0.0686	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,094.52320	1,236.607	21.07	0.9314	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		10.30150	3.700	23.86	0.0124	0.00	0	20,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,958.90150	2,127.400	23.86	0.9876	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		6.64150	2.625	24.92	0.0088	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		2,195.24150	2,366.325	24.92	0.9912	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		84.63500	40.194	20.86	0.1109	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		893.23500	1,023.894	20.86	0.8891	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		26.51510	8.401	21.62	0.0281	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		1,465.11510	1,622.101	21.62	0.9719	0.00	0	10,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		21.92470	7.083	22.06	0.0238	0.00	0	31,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		1,560.52470	1,720.783	22.06	0.9762	0.00	0	201	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		111.82800	58.233	20.71	0.1511	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		760.42800	881.933	20.71	0.8489	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		51.02170	20.183	21.12	0.0615	0.00	0	10,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		1,139.62170	1,283.883	21.12	0.9385	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		35.18430	11.989	21.31	0.0389	0.00	0	35,701	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,323.78430	1,475.689	21.31	0.9611	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		159.06880	90.225	20.33	0.2169	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		597.66880	703.925	20.33	0.7831	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		74.71280	33.993	20.92	0.0963	0.00	0	2,500	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		953.31280	1,087.693	20.92	0.9037	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		61.26130	25.959	21.03	0.0764	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		1,049.86130	1,189.659	21.03	0.9236	0.00	0	10,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		202.60920	121.016	20.01	0.2747	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		491.20920	584.716	20.01	0.7253	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		104.40080	53.165	20.75	0.1402	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		793.00080	916.865	20.75	0.8598	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		95.74430	47.374	20.79	0.1273	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		834.34430	961.074	20.79	0.8727	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		259.59560	163.514	19.66	0.3470	0.00	0	3,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		388.19560	467.214	19.66	0.6530	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		137.02190	75.293	20.52	0.1868	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		665.62190	778.993	20.52	0.8132	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		134.74600	73.780	20.55	0.1837	0.00	0	750	
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		673.34600	787.480	20.55	0.8163	0.00	0	502	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		275.69730	175.911	19.58	0.3666	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		364.29730	439.611	19.58	0.6334	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		196.27890	116.441	20.05	0.2664	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			504.87890	600.141	20.05	0.7336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			172.59580	99.616	20.22	0.2351	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			561.19580	663.316	20.22	0.7649	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			319.39760	210.321	19.36	0.4183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			307.99760	374.021	19.36	0.5817	5,610,312.00	15,000	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			255.69030	160.531	19.69	0.3421	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			394.29030	474.231	19.69	0.6579	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			219.18510	133.141	19.90	0.2961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			457.78510	546.841	19.90	0.7039	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			456.63540	322.158	18.98	0.5585	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			195.23540	235.858	18.98	0.4415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			271.59980	172.741	19.60	0.3617	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			370.19980	446.441	19.60	0.6383	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			267.54920	169.618	19.62	0.3567	424,044.50	2,500	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			376.14920	453.318	19.62	0.6433	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			0.00000	366.584	18.94	0.6039	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			0.00000	200.284	18.94	0.3961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			314.80200	206.652	19.38	0.4130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			313.40200	380.352	19.38	0.5870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			284.03870	182.395	19.53	0.3767	3,191,914.25	17,500	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			352.63870	426.095	19.53	0.6233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			581.99520	433.643	18.88	0.6648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			130.59520	157.343	18.88	0.3352	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			426.62990	296.265	19.01	0.5299	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			215.22990	259.965	19.01	0.4701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			414.98380	286.311	19.02	0.5184	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			223.58380	270.011	19.02	0.4816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			662.36000	507.410	18.81	0.7223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			100.96000	121.110	18.81	0.2777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			0.00000	360.829	18.94	0.5983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			0.00000	204.529	18.94	0.4017	6,135,867.00	30,000	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			481.55130	343.910	18.96	0.5813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			180.15130	217.610	18.96	0.4187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			821.50260	657.371	18.70	0.8144	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			60.10260	71.071	18.70	0.1856	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			567.97810	420.943	18.89	0.6539	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			136.57810	164.643	18.89	0.3461	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			561.03960	414.677	18.89	0.6484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			139.63960	168.377	18.89	0.3516	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,024.51300	853.470	18.92	0.8910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			33.11300	37.170	18.92	0.1090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			596.19870	446.566	18.86	0.6755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			124.79870	150.265	18.86	0.3245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			589.07310	440.077	18.87	0.6702	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			127.67310	153.777	18.87	0.3298	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,267.13740	1,095.647	19.92	0.9397	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			15.73740	19.347	19.92	0.0603	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			780.25720	618.094	18.73	0.7932	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			68.85720	81.794	18.73	0.2068	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			739.95700	579.973	18.76	0.7707	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			78.55700	93.673	18.76	0.2293	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,469.56880	1,297.535	20.72	0.9635	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			8.16880	11.235	20.72	0.0365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			997.30840	826.312	18.81	0.8836	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			35.90840	40.012	18.81	0.1164	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			916.92000	747.531	18.64	0.8566	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			45.52000	51.231	18.64	0.1434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,705.58970	1,532.253	21.64	0.9799	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			4.18970	5.953	21.64	0.0201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,219.66380	1,048.276	19.73	0.9322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			18.26380	21.976	19.73	0.0678	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,172.53660	1,001.242	19.54	0.9239	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			21.13660	24.942	19.54	0.0761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,913.92380	1,739.599	22.37	0.9885	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			2.52380	3.299	22.37	0.0115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,372.63140	1,200.876	20.34	0.9535	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			11.23140	14.576	20.34	0.0465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,276.67070	1,105.158	19.96	0.9411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			15.27070	18.858	19.96	0.0589	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,262.48780	2,087.497	23.58	0.9956	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			1.08780	1.197	23.58	0.0044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,528.11190	1,355.898	20.95	0.9685	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			6.71190	9.598	20.95	0.0315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,518.33720	1,346.153	20.91	0.9677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			6.93720	9.853	20.91	0.0323	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,661.81800	2,486.662	24.96	0.9986	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.41800	0.362	24.96	0.0014	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,834.46090	1,660.439	22.10	0.9858	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			3.06090	4.139	22.10	0.0142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,715.48970	1,542.096	21.68	0.9804	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			4.08970	5.796	21.68	0.0196	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,201.52200	3,026.368	26.83	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.12200	0.068	26.83	0.0003	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,202.65620	2,027.728	23.37	0.9948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			1.25620	1.428	23.37	0.0052	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,963.63730	1,789.160	22.54	0.9900	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			2.23730	2.860	22.54	0.0100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,411.48420	3,236.353	28.32	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.08420	0.053	28.32	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,511.99800	2,336.870	24.45	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			0.59800	0.570	24.45	0.0021	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,362.25600	2,187.191	23.93	0.9967	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	13.10	Put			0.85600	0.891	23.93	0.0033	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,511.47060	3,336.348	29.04	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.07060	0.048	29.04	0.0002	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,911.63040	2,736.469	25.83	0.9993	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.23040	0.169	25.83	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,721.76230	2,546.602	25.17	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.36230	0.302	25.17	0.0012	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,661.45440	3,486.341	30.13	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.05440	0.041	30.13	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,401.48560	3,226.354	28.25	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.08560	0.054	28.25	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,351.49350	3,176.357	27.88	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.09350	0.057	27.88	0.0002	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,551.46590	3,376.346	29.33	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.06590	0.046	29.33	0.0002	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,461.47710	3,286.350	28.68	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.07710	0.050	28.68	0.0002	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,421.48270	3,246.353	28.39	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.08270	0.053	28.39	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,911.43530	3,736.331	31.95	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.03530	0.031	31.95	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,861.43850	3,686.333	31.58	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.03850	0.033	31.58	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,631.45730	3,456.342	29.91	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.05730	0.042	29.91	0.0002	0.00	0	1,204
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			198.77650	119.318	20.17	0.2656	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			524.47650	620.118	20.17	0.7344	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,129.01770	1,954.095	22.52	0.9927	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			1.81770	2.095	22.52	0.0073	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			894.19750	727.868	18.78	0.8321	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			56.99750	65.868	18.78	0.1679	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			672.81570	524.547	18.79	0.6723	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			155.21570	182.547	18.79	0.3277	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,824.44070	1,647.201	18.92	0.9829	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.84070	5.201	18.92	0.0171	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,012.66110	1,835.400	19.50	0.9824	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			7.26110	6.100	19.50	0.0176	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			530.47260	400.279	18.76	0.5468	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			275.07260	320.980	18.76	0.4532	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			233.64850	156.567	20.12	0.2721	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			688.24850	787.267	20.12	0.7279	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,705.65970	3,529.560	26.54	0.9993	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.25970	0.259	26.54	0.0007	0.00	0	250
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			95.87920	57.361	21.69	0.1133	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,314.47920	1,452.261	21.69	0.8867	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	29.59	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put		100,666.80000	100,843.300	29.59	1.0000	0.00	0	0	
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call		299.58310	213.308	19.83	0.3242	0.00	0	5,000	
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put		643.38310	733.708	19.83	0.6758	0.00	0	0	
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call		105.30530	65.697	21.63	0.1208	0.00	0	0	
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put		1,369.10530	1,506.097	21.63	0.8792	0.00	0	0	
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call		254.30320	177.980	20.18	0.2776	0.00	0	0	
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put		765.10320	865.480	20.18	0.7224	0.00	0	0	
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call		211.18670	144.955	20.56	0.2323	0.00	0	5,000	
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put		908.98670	1,019.554	20.56	0.7677	0.00	0	0	
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call		295.97260	213.852	19.93	0.3088	0.00	0	0	
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put		731.97260	826.852	19.93	0.6912	0.00	0	0	
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call		347.63760	258.538	19.81	0.3462	0.00	0	0	
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put		681.73760	769.938	19.81	0.6538	0.00	0	0	
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		556.35670	435.932	18.79	0.5032	0.00	0	17,896	
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		411.55670	468.632	18.79	0.4968	0.00	0	0	
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call		112.30960	74.484	21.91	0.1190	0.00	0	5,000	
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put		1,637.50960	1,777.184	21.91	0.8810	0.00	0	0	
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		1,631.70970	1,457.951	18.03	0.9198	0.00	0	0	
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		36.90970	40.651	18.03	0.0802	0.00	0	17,896	
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call		171.60340	119.903	21.25	0.1770	0.00	0	0	
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put		1,310.80340	1,436.803	21.25	0.8230	0.00	0	0	
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		173.21680	123.255	21.37	0.1744	0.00	0	10,000	
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,397.51680	1,525.655	21.37	0.8256	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		282.53830	210.731	20.42	0.2722	0.00	0	150	
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		983.93830	1,090.131	20.42	0.7278	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		197.52180	142.748	21.17	0.1962	0.00	0	10,000	
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,298.92180	1,422.148	21.17	0.8038	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		3,790.32830	3,612.030	23.64	0.9970	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		1.72830	1.430	23.64	0.0030	0.00	0	250	
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		2,112.39230	1,933.516	19.00	0.9557	0.00	0	0	
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		23.79230	22.916	19.00	0.0443	0.00	0	150	
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		489.40220	385.080	19.27	0.4370	0.00	0	250	
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		560.80220	634.480	19.27	0.5630	0.00	0	0	
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		312.52500	236.970	20.34	0.2931	0.00	0	0	
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		944.92500	1,047.570	20.34	0.7069	0.00	0	0	
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		225.97160	169.058	21.15	0.2142	0.00	0	0	
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,313.57160	1,434.958	21.15	0.7858	0.00	0	0	
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,451.67220	1,285.909	18.03	0.8384	0.00	0	0	
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		101.37220	114.109	18.03	0.1616	0.00	0	8,403	
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		628.74790	513.592	19.00	0.5004	0.00	0	8,403	
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		508.44790	571.792	19.00	0.4996	0.00	0	0	
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		453.56380	363.655	19.88	0.3798	0.00	0	0	
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		794.36380	883.055	19.88	0.6202	0.00	0	0	
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		462.21060	372.394	19.84	0.3820	0.00	0	0	
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		804.01060	892.994	19.84	0.6180	0.00	0	0	
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		229.47880	177.400	21.61	0.2053	0.00	0	0	



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,528.37880	1,655.000	21.61	0.7947	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		588.13470	484.106	19.39	0.4590	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		631.03470	705.906	19.39	0.5410	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,222.78250	2,046.668	18.64	0.9334	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		41.68250	44.668	18.64	0.0666	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		469.26400	382.574	20.17	0.3690	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		918.16400	1,010.574	20.17	0.6310	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		316.83160	252.787	21.18	0.2627	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,335.73160	1,450.786	21.18	0.7373	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,885.31560	3,706.023	22.18	0.9932	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		4.21560	4.023	22.18	0.0068	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,135.71390	987.231	18.25	0.7016	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		262.61390	293.131	18.25	0.2984	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		793.22850	671.641	19.01	0.5410	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		532.02850	589.441	19.01	0.4590	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,518.08430	3,338.831	20.17	0.9889	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		6.88430	6.631	20.17	0.0111	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		652.32750	546.996	19.55	0.4630	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		715.02750	788.796	19.55	0.5370	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,332.08170	1,175.046	18.18	0.7524	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		214.78170	236.847	18.18	0.2476	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,464.77370	2,289.065	18.56	0.9453	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		34.47370	37.865	18.56	0.0547	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,455.34160	2,279.669	18.55	0.9445	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		35.04160	38.468	18.55	0.0555	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,445.91720	2,270.279	18.54	0.9437	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		35.61720	39.079	18.54	0.0563	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,477.98740	2,302.577	18.44	0.9441	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		35.68740	39.277	18.44	0.0559	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,468.57580	2,293.202	18.43	0.9434	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		36.27580	39.902	18.43	0.0566	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,282.15240	2,107.583	18.31	0.9260	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		49.85240	54.283	18.31	0.0740	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,254.50990	2,080.074	18.29	0.9231	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		52.20990	56.774	18.29	0.0769	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,563.03960	2,387.314	18.50	0.9508	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		30.73960	34.014	18.50	0.0492	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,624.88190	1,459.774	18.06	0.8225	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		142.58190	156.474	18.06	0.1775	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,429.01150	1,269.342	18.13	0.7729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		196.71150	216.042	18.13	0.2271	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,459.17220	2,283.835	18.43	0.9426	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		36.87220	40.535	18.43	0.0574	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,246.32190	1,093.250	18.21	0.7178	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		264.02190	289.950	18.21	0.2822	10,641,172.34	36,700	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,177.18520	1,029.735	18.32	0.6938	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		294.88520	326.435	18.32	0.3062	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		0.00000	1,499.466	18.04	0.8316	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		0.00000	146.166	18.04	0.1684	584,662.80	4,000	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		1,097.83530	957.084	18.47	0.6645	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		335.53530	373.784	18.47	0.3355	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,079.19610	939.521	18.50	0.6571	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		346.89610	386.221	18.50	0.3429	0.00	0	15,840
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,253.36290	1,100.003	18.20	0.7201	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		261.06290	286.703	18.20	0.2799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		589.33970	492.456	19.89	0.4200	984,911.60	2,000	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		857.03970	939.156	19.89	0.5800	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		571.42320	476.592	19.97	0.4095	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		889.12320	973.292	19.97	0.5905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,123.55580	980.869	18.42	0.6743	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		321.25580	357.569	18.42	0.3257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		530.49780	440.517	20.17	0.3851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		968.19780	1,057.217	20.17	0.6149	0.00	0	20,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		511.10290	423.499	20.27	0.3733	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,008.80290	1,100.199	20.27	0.6267	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		626.76880	525.716	19.72	0.4415	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		794.46880	872.416	19.72	0.5585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		432.02900	355.195	20.72	0.3237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,199.72900	1,301.895	20.72	0.6763	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		424.02720	348.380	20.78	0.3186	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,221.72720	1,325.080	20.78	0.6814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		554.01860	461.224	20.05	0.3992	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		921.71860	1,007.924	20.05	0.6008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		398.74100	326.633	20.95	0.3020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,296.44100	1,403.333	20.95	0.6980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		393.88860	322.457	20.99	0.2988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,311.58860	1,419.157	20.99	0.7012	39,736.39	28	850
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		501.66190	415.238	20.31	0.3675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		1,029.36190	1,121.938	20.31	0.6325	0.00	0	15,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		334.08130	271.302	21.46	0.2581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,521.78130	1,638.002	21.46	0.7419	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		332.05700	269.582	21.48	0.2567	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,529.75700	1,646.282	21.48	0.7433	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		418.77060	343.913	20.81	0.3152	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,236.47060	1,340.613	20.81	0.6848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		0.00000	257.868	21.60	0.2471	1,031,471.60	4,000	2,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		0.00000	1,704.568	21.60	0.7529	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		306.91530	248.268	21.70	0.2392	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,634.61530	1,754.968	21.70	0.7608	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		357.20900	291.013	21.27	0.2740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,434.90900	1,547.713	21.27	0.7260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		196.32860	154.423	22.79	0.1584	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	17.79	Put			2,254.02860	2,391.123	22.79	0.8416	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			172.64320	135.070	23.10	0.1406	1,890.98	14	850
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,440.34320	2,581.770	23.10	0.8594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			328.05030	266.176	21.51	0.2540	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,545.75030	1,662.876	21.51	0.7460	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			155.72850	121.348	23.35	0.1277	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,593.42850	2,738.048	23.35	0.8723	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			120.51790	93.062	23.99	0.1003	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,988.21790	3,139.762	23.99	0.8997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			301.40840	243.615	21.76	0.2353	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,659.10840	1,780.315	21.76	0.7647	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,840.82630	2,664.234	18.68	0.9679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			18.52630	20.934	18.68	0.0321	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,754.07130	2,577.726	18.63	0.9632	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			21.77130	24.426	18.63	0.0368	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			165.44850	129.223	23.21	0.1351	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,503.14850	2,645.923	23.21	0.8649	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,579.55740	3,400.308	20.01	0.9886	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			7.25740	7.008	20.01	0.0114	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,031.32750	896.502	18.76	0.6191	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			435.82750	480.002	18.76	0.3809	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			440.99520	365.548	20.98	0.3170	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,315.49520	1,419.048	20.98	0.6830	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,332.60170	2,160.880	18.07	0.9206	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			55.00170	62.381	18.07	0.0794	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			460.91520	383.726	20.91	0.3254	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,303.31520	1,405.226	20.91	0.6746	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			364.62830	300.596	21.63	0.2647	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,627.02830	1,742.096	21.63	0.7353	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,984.34970	3,804.763	20.68	0.9906	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			6.74970	6.263	20.68	0.0094	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			266.87870	219.330	23.17	0.1823	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,594.87870	2,726.330	23.17	0.8177	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			574.95550	489.540	20.81	0.3627	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,312.95550	1,406.540	20.81	0.6373	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			448.80720	379.235	21.72	0.2914	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,713.80720	1,823.235	21.72	0.7086	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			386.26060	322.631	22.19	0.2539	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,971.26060	2,086.631	22.19	0.7461	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,073.68050	3,894.080	19.63	0.9888	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.68050	8.080	19.63	0.0112	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,432.16980	2,261.621	17.61	0.9133	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			67.16980	75.621	17.61	0.0867	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,225.75360	3,049.265	16.52	0.9744	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			15.45360	17.965	16.52	0.0256	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,054.80600	927.427	19.17	0.5670	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	Put			664.50600	716.127	19.17	0.4330	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			647.40980	557.384	20.77	0.3818	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,335.10980	1,424.084	20.77	0.6182	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,168.14810	3,986.570	18.77	0.9873	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			12.14810	9.770	18.77	0.0127	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,536.65090	2,360.683	17.03	0.9103	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			80.65090	83.883	17.03	0.0897	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			435.01830	370.167	22.44	0.2617	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,179.01830	2,293.367	22.44	0.7383	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			394.32340	334.363	22.74	0.2398	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,368.32340	2,487.563	22.74	0.7602	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			448.53550	383.825	22.48	0.2629	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,257.33550	2,372.325	22.48	0.7371	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,577.32140	2,398.793	16.90	0.9091	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			86.12140	87.293	16.90	0.0909	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,406.32170	2,230.789	17.21	0.8843	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			115.12170	119.289	17.21	0.1157	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			459.74390	393.744	22.41	0.2687	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,208.54390	2,322.244	22.41	0.7313	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,347.84890	2,173.489	17.35	0.8730	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			130.24890	135.689	17.35	0.1270	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			555.86090	481.319	21.81	0.3171	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,858.26090	1,963.519	21.81	0.6829	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			458.19760	392.844	22.49	0.2660	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,257.39760	2,371.944	22.49	0.7340	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,589.13810	2,410.267	16.92	0.9081	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			88.33810	89.367	16.92	0.0919	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,512.69770	1,360.549	18.46	0.6862	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			449.09770	476.949	18.46	0.3138	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			329.59620	280.367	23.63	0.1958	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,025.99620	3,156.767	23.63	0.8042	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,779.27760	2,599.609	16.76	0.9257	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			69.27760	69.709	16.76	0.0743	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,797.13250	2,617.302	16.74	0.9277	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			67.13250	67.402	16.74	0.0723	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,788.19870	2,608.447	16.75	0.9267	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			68.19870	68.547	16.75	0.0733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,793.60740	2,613.827	16.76	0.9249	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			70.80740	71.327	16.76	0.0751	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,842.33220	1,679.478	18.20	0.7627	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			309.53220	326.978	18.20	0.2373	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			861.93990	757.559	20.35	0.4495	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,189.13990	1,265.059	20.35	0.5505	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			703.52110	614.936	21.08	0.3801	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,530.72110	1,622.436	21.08	0.6199	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			548.49680	476.093	22.06	0.3060	0.00	0	405

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	19/09/2016		Foreign Exchange Option	17.50	Put		2,015.69680	2,123.593	22.06	0.6940	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	17.70	Call		508.04150	438.618	22.31	0.2854	0.00	0	10,000
\$ / R	On	19/09/2016		Foreign Exchange Option	17.70	Put		2,175.24150	2,286.118	22.31	0.7146	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.29	Call		2,811.43300	2,631.491	16.73	0.9269	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.29	Put		68.63300	68.991	16.73	0.0731	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.30	Call		2,802.51310	2,622.652	16.74	0.9259	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.30	Put		69.71310	70.152	16.74	0.0741	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	19.55	Call		261.62920	227.829	25.07	0.1568	0.00	0	17,500
\$ / R	On	19/09/2016		Foreign Exchange Option	19.55	Put		3,778.82920	3,925.329	25.07	0.8432	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.24	Call		2,856.21650	2,675.893	16.66	0.9317	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.24	Put		63.41650	63.393	16.66	0.0683	0.00	0	405
\$ / R	On	28/09/2016		Foreign Exchange Option	18.41	Call		411.04290	353.820	23.19	0.2318	0.00	0	150
\$ / R	On	28/09/2016		Foreign Exchange Option	18.41	Put		2,759.54290	2,883.020	23.19	0.7682	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	11.80	Call		4,277.68930	4,094.974	18.60	0.9835	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	11.80	Put		16.18930	14.174	18.60	0.0165	0.00	0	250
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Call		2,660.84170	2,482.495	17.04	0.9026	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Put		99.34170	101.695	17.04	0.0974	0.00	0	150
\$ / R	On	28/09/2016		Foreign Exchange Option	18.25	Call		436.20040	376.026	22.99	0.2445	0.00	0	250
\$ / R	On	28/09/2016		Foreign Exchange Option	18.25	Put		2,624.70040	2,745.226	22.99	0.7555	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Call		433.36350	377.562	23.53	0.2302	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Put		3,052.26350	3,178.462	23.53	0.7698	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	18.85	Call		422.06990	367.632	23.63	0.2248	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.85	Put		3,120.96990	3,248.532	23.63	0.7752	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Call		4,369.40880	4,186.351	18.33	0.9813	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Put		18.30880	17.251	18.33	0.0187	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	13.50	Call		2,763.87660	2,584.670	17.03	0.8977	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	13.50	Put		112.77660	115.570	17.03	0.1023	0.00	0	150
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Put		3,576.79820	3,712.368	24.26	0.7820	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Call		4,477.03920	4,293.460	17.95	0.9796	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Put		20.03920	20.060	17.95	0.0204	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	13.50	Call		2,881.64990	2,701.984	16.94	0.8944	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	13.50	Put		124.64990	128.584	16.94	0.1056	0.00	0	150
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Call		433.79820	385.768	24.26	0.2180	0.00	0	400
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Call		3,699.12740	3,509.972	16.40	0.9566	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Put		49.32740	44.672	16.40	0.0434	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Call		3,718.20970	3,529.220	16.43	0.9573	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Put		48.40970	43.919	16.43	0.0427	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Call		3,708.66670	3,519.595	16.41	0.9569	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Put		48.86670	44.295	16.41	0.0431	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Call		3,124.29860	2,941.151	16.42	0.9151	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		98.09860	99.651	16.42	0.0849	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Call		3,115.71250	2,932.681	16.44	0.9141	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Put		99.51250	101.181	16.44	0.0859	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.35	Call		3,081.51590	2,898.962	16.51	0.9101	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Put		96.69660	98.139	16.40	0.0839	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	26.94	Put		10,653.13760	10,829.376	26.63	0.9771	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	11.80	Call			4,547.04370	4,361.047	17.43	0.9802	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			20.84370	19.547	17.43	0.0198	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,193.48210	3,009.487	16.28	0.9229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			87.28210	87.987	16.28	0.0771	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,132.89660	2,949.639	16.40	0.9161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,245.13430	5,383.807	26.63	0.8447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			324.41850	279.095	26.63	0.1525	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,298.21850	5,437.595	26.63	0.8475	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			175.32300	146.833	26.63	0.0893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,859.12300	7,015.333	26.63	0.9107	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			39.33760	30.876	26.63	0.0229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,856.52460	4,993.392	26.63	0.8231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			373.14010	322.976	26.63	0.1718	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,946.94010	5,081.476	26.63	0.8282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			360.36990	311.449	26.63	0.1668	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,034.16990	5,169.949	26.63	0.8332	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			331.33430	285.307	26.63	0.1553	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,260.22570	4,405.583	25.82	0.7969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			415.95740	377.958	26.08	0.1978	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,389.75740	4,536.458	26.08	0.8022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			411.63850	374.198	26.19	0.1957	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,445.43850	4,592.698	26.19	0.8043	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			382.72460	334.892	26.63	0.1769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,938.93890	4,080.665	25.18	0.7827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			443.19660	401.720	25.44	0.2114	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,066.99660	4,210.220	25.44	0.7886	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			432.65730	392.520	25.68	0.2062	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,186.45730	4,331.020	25.68	0.7938	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			426.42570	387.083	25.82	0.2031	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,433.70280	3,568.728	24.14	0.7561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			464.98270	420.788	24.97	0.2221	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,838.78270	3,979.288	24.97	0.7779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			460.45930	416.823	25.07	0.2199	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,884.25930	4,025.323	25.07	0.7801	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			455.13890	412.165	25.18	0.2173	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,202.03370	3,326.593	23.66	0.7411	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			545.26200	485.432	23.68	0.2576	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,219.06200	3,343.932	23.68	0.7424	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			523.66490	470.001	23.96	0.2493	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,347.46490	3,478.501	23.96	0.7507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			509.90280	460.228	24.14	0.2439	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,726.43570	2,841.540	22.92	0.7011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			635.35130	566.462	22.98	0.2959	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,759.15130	2,874.962	22.98	0.7041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			561.86400	500.326	23.54	0.2648	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,125.66400	3,248.826	23.54	0.7352	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call		548.23370	488.093	23.66	0.2589	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put		1,445.13900	1,521.560	20.68	0.5335	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call		1,057.35390	951.290	20.77	0.4582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put		1,491.15390	1,569.790	20.77	0.5418	0.00	0	15,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call		838.06010	750.861	21.77	0.3772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put		2,021.86010	2,119.361	21.77	0.6228	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		642.63570	573.040	22.92	0.2989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		1,261.00920	1,329.467	20.32	0.4976	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call		1,160.67670	1,046.319	20.40	0.4936	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put		1,304.47670	1,374.819	20.40	0.5064	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call		1,138.43420	1,025.684	20.48	0.4861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put		1,342.23420	1,414.184	20.48	0.5139	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call		1,081.33900	973.060	20.68	0.4665	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put		914.14780	967.360	19.56	0.4171	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call		1,350.36030	1,224.062	19.81	0.5552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put		1,024.16030	1,082.562	19.81	0.4448	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call		1,266.21250	1,144.958	20.07	0.5284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put		1,140.01250	1,203.458	20.07	0.4716	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		1,187.20920	1,070.967	20.32	0.5024	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put		623.58360	659.586	18.78	0.3308	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call		1,638.85840	1,497.102	19.04	0.6400	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put		712.65840	755.602	19.04	0.3600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call		1,586.84110	1,447.623	19.17	0.6255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put		760.64110	806.123	19.17	0.3745	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call		1,440.34780	1,308.860	19.56	0.5829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put		513.97360	537.876	18.52	0.2891	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		1,885.45210	1,726.088	18.55	0.7011	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put		539.25210	564.588	18.55	0.2989	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call		1,872.81390	1,713.865	18.56	0.6982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put		546.61390	572.365	18.56	0.3018	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call		1,749.78360	1,601.086	18.78	0.6692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put		105.31590	107.462	16.51	0.0899	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,955.38050	2,774.878	16.79	0.8941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		129.18050	133.378	16.79	0.1059	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call		2,116.48180	1,950.328	18.36	0.7495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put		420.28180	438.828	18.36	0.2505	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call		1,930.17360	1,769.375	18.52	0.7109	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call		1,350.78380	1,236.528	20.73	0.5028	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put		1,514.88380	1,587.728	20.73	0.4972	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call		1,263.02750	1,154.629	21.02	0.4765	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put		1,677.12750	1,755.829	21.02	0.5235	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call		498.82600	451.870	26.80	0.2025	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put		5,332.92600	5,473.070	26.80	0.7975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,986.08530	1,835.780	19.03	0.6698	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		740.18530	776.980	19.03	0.3302	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,980.44560	1,830.348	19.04	0.6685	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	15.35	Put			744.54560	781.548	19.04	0.3315	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,974.81390	1,824.938	19.05	0.6673	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			748.91390	786.138	19.05	0.3327	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			906.26860	954.646	19.66	0.3367	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,206.50210	2,070.520	19.67	0.6623	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			910.90210	959.521	19.67	0.3377	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,201.15510	2,065.407	19.68	0.6612	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			915.55510	964.407	19.68	0.3388	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,211.86860	2,075.646	19.66	0.6633	0.00	0	0
<b>Total \$ / R Option</b>												<b>28,645,983.46</b>	<b>111,742</b>	<b>2,254,575</b>
<b>Total \$ / R</b>												<b>2,338,349,856.86</b>	<b>262,519</b>	<b>3,385,189</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.28630		15.46140			0.0000	229,294.50	15	1,152
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.55330		15.73230			0.0000	279,959.40	18	224
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.85250		16.03280			0.0000	158,525.00	10	122
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.14150		16.32620			0.0000	0.00	0	20
<b>Total \$ / R MAXI Future</b>												<b>667,778.90</b>	<b>43</b>	<b>1,518</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			307,155.75010	289,640.263	26.38	0.9996	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			15.75010	10.263	26.38	0.0004	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			306,156.12890	288,640.588	26.35	0.9996	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			16.12890	10.588	26.35	0.0004	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			305,156.51680	287,640.924	26.31	0.9996	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			16.51680	10.924	26.31	0.0004	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			233,770.05190	216,287.432	18.34	0.9316	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,540.05190	4,957.432	18.34	0.0684	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			232,841.86610	215,363.471	18.34	0.9307	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,611.86610	5,033.471	18.34	0.0693	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			231,914.72300	214,440.484	18.33	0.9298	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			4,684.72300	5,110.484	18.33	0.0702	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			150,048.87570	134,879.102	18.50	0.6770	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			47,768.87570	50,629.102	18.50	0.3230	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			151,301.56070	136,082.726	18.49	0.6805	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			47,021.56070	49,832.726	18.49	0.3195	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			150,674.52090	135,479.743	18.49	0.6787	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			47,394.52090	50,229.743	18.49	0.3213	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			188,103.88630	172,375.367	18.63	0.6992	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			54,483.88630	57,225.367	18.63	0.3008	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			187,481.49580	171,776.062	18.64	0.6977	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			54,861.49580	57,626.062	18.64	0.3023	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			186,860.16220	171,178.393	18.65	0.6963	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			55,240.16220	58,028.393	18.65	0.3037	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>												<b>667,778.90</b>	<b>43</b>	<b>1,518</b>
£ / R	On	26/02/2016	Foreign Exchange Future			21.51140		21.98500			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			21.52350		21.99780			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			21.55190		22.02700			0.0000	0.00	0	115
£ / R	On	14/03/2016	Foreign Exchange Future			21.58010		22.05610			0.0000	384,686,862.60	17,826	57,155
£ / R	On	15/04/2016	Foreign Exchange Future			21.71290		22.19340			0.0000	0.00	0	121
£ / R	On	13/06/2016	Foreign Exchange Future			21.96550		22.45120			0.0000	5,930,685.00	270	4,558
£ / R	On	08/09/2016	Foreign Exchange Future			22.35310		22.84350			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.40390		22.89580			0.0000	0.00	0	900
£ / R	On	19/12/2016	Foreign Exchange Future			22.83160		23.33240			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>390,617,547.60</b>	<b>18,096</b>	<b>63,068</b>
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			233.32920	48.555	25.42	0.1625	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			338.32920	627.155	25.42	0.8375	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			339.71990	593.245	22.19	0.7708	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			307.51990	86.745	22.19	0.2292	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			386.15060	170.778	22.92	0.2887	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			479.15060	738.878	22.92	0.7113	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,872.96720	2,398.316	23.69	0.9819	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			6.86720	8.216	23.69	0.0181	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,863.06220	2,388.464	23.66	0.9816	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			6.96220	8.364	23.66	0.0184	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,853.15830	2,378.614	23.64	0.9813	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			7.05830	8.514	23.64	0.0187	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			1,388.82450	963.402	21.02	0.7891	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			82.72450	133.302	21.02	0.2109	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call			0.00000	492.348	21.89	0.5387	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put			0.00000	412.248	21.89	0.4613	4,946,974.80	12,000	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			513.68700	277.515	22.81	0.3570	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			507.58700	747.415	22.81	0.6430	4,484,489.40	6,000	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			178.86880	73.362	24.40	0.1209	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,272.76880	1,643.262	24.40	0.8791	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			73.96420	25.347	25.53	0.0474	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,967.86420	2,395.247	25.53	0.9526	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			18.70160	6.587	29.24	0.0128	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,262.60160	3,726.487	29.24	0.9872	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			230.83840	132.568	24.66	0.1341	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,237.43840	2,619.668	24.66	0.8659	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			546.76100	414.989	24.50	0.2494	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,395.56100	2,749.489	24.50	0.7506	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			229.88880	166.260	26.41	0.1132	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,278.68880	4,700.760	26.41	0.8868	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,274.21670	1,886.272	20.83	0.7455	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			313.01670	410.772	20.83	0.2545	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,266.73050	1,879.392	20.84	0.7441	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	20.50	Put			315.53050	413.892	20.84	0.2559	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,259.25460	1,872.524	20.84	0.7427	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			318.05460	417.024	20.84	0.2573	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,732.43480	1,476.735	21.85	0.5413	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,158.93480	1,393.635	21.85	0.4587	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			652.40030	544.124	25.00	0.2435	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,658.90030	4,041.024	25.00	0.7565	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,323.71180	1,993.943	20.90	0.6629	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			680.21180	840.843	20.90	0.3371	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,741.92960	1,485.107	21.84	0.5435	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,148.42960	1,382.007	21.84	0.4565	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,737.17620	1,480.915	21.85	0.5424	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,153.67620	1,387.815	21.85	0.4576	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,470.64210	1,248.605	22.27	0.4717	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,574.84210	1,844.705	22.27	0.5283	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,466.67250	1,245.140	22.28	0.4707	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,580.87250	1,851.240	22.28	0.5293	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,474.62220	1,252.081	22.26	0.4727	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,568.82220	1,838.181	22.26	0.5273	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,903.96930	1,655.991	21.03	0.5218	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,581.56930	1,834.391	21.03	0.4782	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			830.79230	714.656	24.29	0.2611	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,438.39230	4,823.056	24.29	0.7389	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,069.46980	1,804.641	20.70	0.5561	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,367.06980	1,603.041	20.70	0.4439	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,064.92570	1,800.586	20.71	0.5552	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,372.52570	1,608.986	20.71	0.4448	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,060.39200	1,796.541	20.72	0.5543	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,377.99200	1,614.941	20.72	0.4457	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,079.18510	4,604.926	19.11	0.9077	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			156.78510	183.326	19.11	0.0923	0.00	0	783
<b>Total £ / R Option</b>												<b>9,431,464.20</b>	<b>18,000</b>	<b>87,277</b>
<b>Total £ / R</b>												<b>400,049,011.80</b>	<b>36,096</b>	<b>150,345</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13518		0.13693			0.0000	20,277.15	150	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13797		0.13977			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14116		0.14297			0.0000	0.00	0	1,056
<b>Total ¥ / R Future</b>												<b>20,277.15</b>	<b>150</b>	<b>12,201</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,695.66550	1,520.531	21.61	0.9899	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			2.36550	2.431	21.61	0.0101	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,693.30020	3,518.100	26.28	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00020	0.000	26.28	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,693.42270	2,518.209	26.28	0.9995	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.12270	0.109	26.28	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			25.49970	34.518	16.73	0.0604	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,146.17730	1,006.515	17.32	0.7479	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			169.57730	209.715	17.32	0.2521	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,984.23680	2,804.542	19.18	0.9856	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			7.63680	7.741	19.18	0.0144	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,002.09970	1,831.318	16.73	0.9396	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,312.42530	3,130.617	16.77	0.9785	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.12530	14.917	16.77	0.0215	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,371.13820	2,203.908	17.28	0.9039	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			73.83820	88.208	17.28	0.0961	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,550.28070	1,412.794	17.62	0.7527	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			252.98070	297.094	17.62	0.2473	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>20,277.15</b>	<b>150</b>	<b>12,201</b>
€ / R	On	24/02/2016	Foreign Exchange Future			16.78780		17.10100			0.0000	0.00	0	100
€ / R	On	26/02/2016	Foreign Exchange Future			16.78830		17.10510			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.79510		17.11190			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.85040		17.16900			0.0000	13,581,422.40	806	75,050
€ / R	On	22/03/2016	Foreign Exchange Future			16.80840		17.12570			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			16.81880		17.13670			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			16.84620		17.16450			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			16.86460		17.18330			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			16.87880		17.19780			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			16.89560		17.21490			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			16.91560		17.23550			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.19490		17.52060			0.0000	636,211.30	37	42,104
€ / R	On	19/09/2016	Foreign Exchange Future			17.58700		17.91710			0.0000	2,638,050.00	150	9,388
€ / R	On	19/12/2016	Foreign Exchange Future			17.97220		18.30990			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>16,855,683.70</b>	<b>993</b>	<b>131,584</b>
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			4.88920	0.132	37.84	0.0010	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			1,213.88920	1,522.332	37.84	0.9990	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,566.15280	1,249.348	29.68	0.9938	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			1.05280	1.048	29.68	0.0062	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,553.78630	1,236.609	22.17	0.9613	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			11.88630	11.509	22.17	0.0387	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.01430	0.109	31.62	0.0003	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,969.04170	3,650.538	30.82	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.04170	0.138	30.82	0.0004	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,319.89800	3,000.871	27.76	0.9986	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.89800	0.471	27.76	0.0014	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			250.09860	358.249	20.62	0.5138	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			3.07780	1.819	40.14	0.0037	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,734.07780	5,051.419	40.14	0.9963	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	16.15	Call		1,077.58410	785.058	20.28	0.8152	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		58.58410	84.658	20.28	0.1848	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		4,119.01430	3,800.509	31.62	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		79.93780	119.250	20.33	0.2403	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		606.93420	376.859	20.50	0.5533	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		197.93420	286.459	20.50	0.4467	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		1,256.69990	952.640	20.35	0.8748	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		37.69990	52.240	20.35	0.1252	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		519.09860	308.649	20.62	0.4862	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		41.27600	57.004	20.25	0.1349	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,211.21340	908.652	20.22	0.8625	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		42.21340	58.252	20.22	0.1375	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		2,213.90620	1,895.462	23.15	0.9850	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		4.90620	5.062	23.15	0.0150	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		948.93780	669.650	20.33	0.7597	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		5.66880	6.141	22.78	0.0181	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,808.57360	1,493.752	21.81	0.9628	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		9.57360	13.352	21.81	0.0372	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		3,140.17250	2,821.092	27.01	0.9979	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		1.17250	0.692	27.01	0.0021	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,220.27600	917.404	20.25	0.8651	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		2.78450	2.339	24.65	0.0071	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,273.45850	1,954.850	23.40	0.9868	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		4.45850	4.450	23.40	0.0132	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,180.10480	2,861.035	27.18	0.9981	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		1.10480	0.635	27.18	0.0019	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		2,124.66880	1,806.541	22.78	0.9819	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,170.12130	2,851.049	27.14	0.9980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		1.12130	0.649	27.14	0.0020	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		3,160.13810	2,841.063	27.10	0.9980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		1.13810	0.663	27.10	0.0020	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,571.78450	2,252.739	24.65	0.9929	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		90.73150	42.869	23.29	0.0867	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		1,385.03150	1,654.469	23.29	0.9133	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		100.51670	49.647	23.26	0.0955	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		1,383.81670	1,650.847	23.26	0.9045	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,506.35560	1,761.045	22.62	0.8516	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		170.85560	107.245	22.62	0.1484	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		199.36700	132.696	22.48	0.1645	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,586.06700	1,838.096	22.48	0.8355	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		213.25430	143.958	22.46	0.1726	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,585.45430	1,835.158	22.46	0.8274	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		279.45850	202.370	22.25	0.2010	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,744.55850	1,986.770	22.25	0.7990	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		291.36430	212.171	22.25	0.2068	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,735.86430	1,976.571	22.25	0.7932	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	15.25	Call			2,365.98480	2,054.245	19.08	0.8827	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			95.38480	109.345	19.08	0.1173	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,357.06340	2,045.502	19.08	0.8815	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,374.91600	2,063.001	19.09	0.8838	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			94.31600	108.101	19.09	0.1162	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			96.46340	110.602	19.08	0.1185	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,346.24590	3,023.648	19.89	0.9634	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			25.64590	28.748	19.89	0.0366	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,765.59220	1,479.932	18.98	0.7768	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			204.99220	245.032	18.98	0.2232	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			121.51050	135.066	18.35	0.1080	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,079.89250	2,763.530	18.35	0.8910	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			122.79250	136.530	18.35	0.1090	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,097.33870	2,780.614	18.34	0.8929	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			120.23870	133.614	18.34	0.1071	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,088.61050	2,772.066	18.35	0.8920	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			702.62680	782.793	19.15	0.3409	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			522.59740	471.945	24.93	0.2237	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,112.69740	4,399.745	24.93	0.7763	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,016.50870	1,759.401	19.16	0.6579	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			706.60870	787.201	19.16	0.3421	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,403.09280	2,119.957	18.82	0.7327	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			687.44550	595.528	23.36	0.2801	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,177.54550	3,423.328	23.36	0.7199	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,022.52680	1,764.993	19.15	0.6591	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			493.19280	547.757	18.82	0.2673	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,077.30920	1,815.943	19.10	0.6705	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			667.40920	743.743	19.10	0.3295	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,010.49810	1,753.824	19.16	0.6566	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			710.59810	791.624	19.16	0.3434	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>333,270</b>
<b>Total € / R</b>												<b>16,855,683.70</b>	<b>993</b>	<b>464,854</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.03490		10.94010			0.0000	3,862,215.00	350	13,663
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.17970		11.08390			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.34810		11.25020			0.0000	1,702,215.00	150	750
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.51420		11.41600			0.0000	5,757,100.00	500	152
<b>Total AU\$ / R Future</b>												<b>11,321,530.00</b>	<b>1,000</b>	<b>17,632</b>
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			28.41770	30.205	13.54	0.1620	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			488.31770	395.305	13.54	0.8380	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			27.25970	28.760	13.55	0.1557	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			497.15970	403.860	13.55	0.8443	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.76020	0.671	20.67	0.0040	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,660.66020	1,565.771	20.67	0.9960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,141.85040	1,235.929	19.88	0.9940	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			1.75040	1.029	19.88	0.0060	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			554.88920	641.640	14.50	0.9574	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			14.78920	6.740	14.50	0.0426	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			233.44100	286.952	13.31	0.7548	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			93.34100	52.052	13.31	0.2452	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,450.53370	1,545.164	21.51	0.9984	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.43370	0.264	21.51	0.0016	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,440.55400	1,535.176	21.46	0.9983	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.45400	0.276	21.46	0.0017	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,430.57510	1,525.188	21.41	0.9983	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.47510	0.288	21.41	0.0017	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,094.29250	1,169.992	17.13	0.8726	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			90.39250	70.292	17.13	0.1274	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,085.91180	1,161.328	17.12	0.8705	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			92.01180	71.628	17.12	0.1295	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,077.55590	1,152.685	17.11	0.8685	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			93.65590	72.985	17.11	0.1315	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			175.56740	150.111	16.53	0.1826	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,231.35240	1,304.388	16.55	0.8213	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			171.15240	146.288	16.55	0.1787	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,223.54800	1,296.255	16.54	0.8194	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			173.34800	148.155	16.54	0.1806	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,215.76740	1,288.211	16.53	0.8174	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,091.50950	1,149.281	16.16	0.7211	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			355.50950	315.081	16.16	0.2789	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,104.87260	1,163.186	16.17	0.7252	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			348.87260	308.986	16.17	0.2748	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,098.18190	1,156.224	16.16	0.7231	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			352.18190	312.024	16.16	0.2769	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total AU\$ / R</b>												<b>11,321,530.00</b>	<b>1,000</b>	<b>18,832</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.16340		11.19000			0.0000	1,116,340.00	100	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.36030		11.38820			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>1,116,340.00</b>	<b>100</b>	<b>0</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			35.87360	31.748	13.77	0.1610	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			432.51890	401.910	13.77	0.8523	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			32.51890	28.510	13.77	0.1477	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			424.16400	393.495	13.77	0.8458	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			34.16400	30.095	13.77	0.1542	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			415.87360	385.148	13.77	0.8390	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			708.01970	674.018	15.46	0.7116	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			189.81970	183.718	15.46	0.2884	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			701.36870	667.348	15.47	0.7078	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			193.16870	187.048	15.47	0.2922	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			694.75430	660.720	15.47	0.7041	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			196.55430	190.420	15.47	0.2959	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>1,116,340.00</b>	<b>100</b>	<b>0</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			15.32150		15.60830			0.0000	0.00	0	6,782
CHF / R	On	13/06/2016	Foreign Exchange Future			15.66120		15.95520			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,782</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			718.68310	488.183	20.71	0.6742	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			110.38310	166.683	20.71	0.3258	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			711.19020	481.763	20.72	0.6693	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			112.89020	170.263	20.72	0.3307	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			726.21630	494.652	20.71	0.6791	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			107.91630	163.152	20.71	0.3209	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,728.23590	1,472.355	19.53	0.7986	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			163.03590	201.155	19.53	0.2014	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,720.26980	1,464.787	19.53	0.7967	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			165.06980	203.587	19.53	0.2033	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,712.32200	1,457.240	19.54	0.7949	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			167.12200	206.040	19.54	0.2051	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,782</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.33680		2.36190			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.35060		2.37400			0.0000	0.00	0	22,550
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,674.27190	1,426.279	20.41	0.8955	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			55.27190	58.279	20.41	0.1045	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,582.67380	1,335.359	20.13	0.8809	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			63.67380	67.359	20.13	0.1191	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,766.89990	1,518.373	20.70	0.9085	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			47.89990	50.373	20.70	0.0915	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,105.95900	1,901.780	20.91	0.7225	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			465.95900	495.780	20.91	0.2775	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,033.47270	1,831.254	20.84	0.7098	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			493.47270	525.254	20.84	0.2902	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,962.18640	1,762.017	20.78	0.6968	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			522.18640	556.017	20.78	0.3032	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
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>22,550</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.26020		2.30260			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.30650		2.35020			0.0000	230,650.00	100	0
<b>Total DKK / R Future</b>												<b>230,650.00</b>	<b>100</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,616.46840	1,197.711	21.14	0.8440	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			90.46840	95.711	21.14	0.1560	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,527.92530	1,116.364	21.19	0.8206	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			101.92530	114.364	21.19	0.1794	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,706.20070	1,286.616	21.53	0.8608	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			80.20070	84.616	21.53	0.1392	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,946.04070	2,556.147	21.91	0.8192	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			244.04070	291.147	21.91	0.1808	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,864.69570	2,477.956	21.90	0.8087	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			262.69570	312.956	21.90	0.1913	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,784.38800	2,400.938	21.90	0.7978	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			282.38800	335.938	21.90	0.2022	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>230,650.00</b>	<b>100</b>	<b>0</b>
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.96720		1.98900			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.00180		2.02390			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.03920		2.06110			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.07390		2.09640			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			61.29880	26.986	20.33	0.0656	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,371.29880	1,554.986	20.33	0.9344	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			52.29950	23.492	20.69	0.0574	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,462.29950	1,651.492	20.69	0.9426	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			44.53710	20.506	21.05	0.0503	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,554.53710	1,748.506	21.05	0.9497	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			526.51780	430.565	19.80	0.3198	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,487.51780	1,612.565	19.80	0.6802	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			500.38310	408.234	19.93	0.3060	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,561.38310	1,690.234	19.93	0.6940	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			475.53830	387.095	20.06	0.2928	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,636.53830	1,769.095	20.06	0.7072	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,004.62990	877.741	19.73	0.4267	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,593.62990	1,685.741	19.73	0.5733	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			969.45740	846.347	19.81	0.4150	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,658.45740	1,754.347	19.81	0.5850	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			935.41950	816.055	19.89	0.4035	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,724.41950	1,824.055	19.89	0.5965	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,426.17530	1,281.458	19.78	0.4870	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,662.17530	1,742.458	19.78	0.5130	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,387.40560	1,244.646	19.84	0.4768	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,723.40560	1,805.646	19.84	0.5232	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,349.63090	1,208.824	19.90	0.4668	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,785.63090	1,869.824	19.90	0.5332	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>3,381</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.14960		0.15130			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14900		0.15110			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14850		0.15110			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07570		0.07610			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06110		0.06170			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05720		0.05790			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.25320		10.15560			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.37610		10.27700			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.52330		10.42040			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,018.10830	1,114.555	20.14	0.9919	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			2.50830	1.355	20.14	0.0081	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,008.22600	1,104.620	20.09	0.9915	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			2.62600	1.420	20.09	0.0085	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			998.30880	1,094.687	20.03	0.9911	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			2.70880	1.487	20.03	0.0089	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,293.29910	1,385.113	15.79	0.9513	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			26.29910	19.013	15.79	0.0487	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,312.35300	1,404.408	15.87	0.9531	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			25.35300	18.308	15.87	0.0469	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,302.82180	1,394.757	15.83	0.9522	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			25.82180	18.657	15.83	0.0478	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,111.72810	1,184.134	15.72	0.8297	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			151.32810	120.834	15.72	0.1703	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	19/09/2016	Foreign Exchange Option	9.47	Call			1,103.84430	1,175.961	15.71	0.8276	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			153.44430	122.661	15.71	0.1724	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,095.98560	1,167.810	15.70	0.8254	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			155.58560	124.510	15.70	0.1746	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/03/2016	Foreign Exchange Future			1.37150		1.38410			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.38660		1.39930			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.40190		1.41450			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.41580		1.42860			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			159.00000	285.000		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			259.00000	385.000		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			359.00000	485.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			793.00000	666.000		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			693.00000	566.000		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			593.00000	466.000		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			55.00000	181.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			145.00000	19.000		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			45.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	81.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			186.00000	58.000		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			86.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	42.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			286.00000	158.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10230		1.11040			0.0000	275,575.00	250	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10550		1.11370			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10940		1.11750			0.0000	277,350.00	250	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$ Future</b>												<b>552,925.00</b>	<b>500</b>	<b>2</b>
<b>Total QUANTO € / \$</b>												<b>552,925.00</b>	<b>500</b>	<b>2</b>
RAIN	On	13/06/2016	Foreign Exchange Future			26,990.64000		27,394.49000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Future			10.89770		10.97800			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.05900		11.14100			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,004.05710	923.052	19.31	0.9727	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			6.05710	5.352	19.31	0.0273	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			994.23740	913.193	19.21	0.9719	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			6.23740	5.493	19.21	0.0281	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			984.42320	903.339	19.11	0.9712	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			6.42320	5.639	19.11	0.0288	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,056.86060	977.169	17.13	0.8186	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			105.86060	108.169	17.13	0.1814	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,048.75550	969.153	17.12	0.8160	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			107.75550	110.153	17.12	0.1840	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,040.67470	961.164	17.11	0.8133	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			109.67470	112.164	17.11	0.1867	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/03/2016	Foreign Exchange Future			5.16710		5.19850			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.12330		5.15420			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			708.78130	677.424	22.14	0.9962	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.28130	0.324	22.14	0.0038	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			698.80760	667.454	22.02	0.9959	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.30760	0.354	22.02	0.0041	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			688.83620	657.486	21.91	0.9955	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.33620	0.386	21.91	0.0045	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			453.78440	422.831	17.22	0.7935	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			59.58440	59.531	17.22	0.2065	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			445.74320	414.855	17.18	0.7877	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			61.54320	61.555	17.18	0.2123	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			437.75500	406.936	17.13	0.7818	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			63.55500	63.636	17.13	0.2182	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
<b>Total TRY / R Option</b>									0.00	0	0
<b>Total TRY / R</b>									0.00	0	0
ZMW / R On 14/03/2016 Foreign Exchange Future			1.32000		1.33110			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.23820		1.25200			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									0.00	0	1
<b>Total ZMW / R</b>									0.00	0	1
<b>Total Futures</b>									2731086605.75	171,759	1,390,599
<b>Total Options</b>									38077447.66	129,742	2,676,322
<b>Grand Total:</b>									2,769,164,053.41	301,501	4,066,921