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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/02/2016	Foreign Exchange Future	15.69520	15.17760			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future	15.69810	15.17760			0.0000	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Future	15.69810	15.17760			0.0000	0.00	0	392
\$ / R	On	29/02/2016	Foreign Exchange Future	15.70390	15.18610			0.0000	0.00	0	306
\$ / R	On	01/03/2016	Foreign Exchange Future	15.70670	15.18890			0.0000	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Future	15.70960	15.19170			0.0000	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Future	15.71250	15.19460			0.0000	0.00	0	269
\$ / R	On	04/03/2016	Foreign Exchange Future	15.71540	15.19740			0.0000	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Future	15.72440	15.20600			0.0000	0.00	0	301
\$ / R	On	08/03/2016	Foreign Exchange Future	15.72740	15.20890			0.0000	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Future	15.73040	15.54100			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future	15.73630	15.21740			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future	15.74530	15.22600			0.0000	1,954,464,089.00	124,130	781,683
\$ / R	On	15/03/2016	Foreign Exchange Future	15.74830	15.22890			0.0000	0.00	0	350
\$ / R	On	16/03/2016	Foreign Exchange Future	15.75130	15.23170			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future	15.77220	15.25170			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future	15.79020	15.26890			0.0000	0.00	0	140
\$ / R	On	31/03/2016	Foreign Exchange Future	15.79640	15.27470			0.0000	0.00	0	359
\$ / R	On	04/04/2016	Foreign Exchange Future	15.80890	15.28620			0.0000	0.00	0	140
\$ / R	On	05/04/2016	Foreign Exchange Future	15.81210	15.28910			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future	15.81520	15.29200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/04/2016	Foreign Exchange Future			15.81830		15.29490			0.0000	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Future			15.83080		15.30650			0.0000	0.00	0	100
\$ / R	On	15/04/2016	Foreign Exchange Future			15.84330		15.31810			0.0000	0.00	0	2,267
\$ / R	On	18/04/2016	Foreign Exchange Future			15.85270		15.32680			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			15.85900		15.33250			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			15.87460		15.34700			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.87770		15.34990			0.0000	0.00	0	180
\$ / R	On	29/04/2016	Foreign Exchange Future			15.88670		15.35870			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			15.90160		15.37330			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.91940		15.39080			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.92840		15.39960			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.93730		15.40830			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.94030		15.41120			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.94620		15.41710			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			15.95820		15.42870			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.97020		15.44060			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.98270		15.45260			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			16.00150		15.47060			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.00770		15.47660			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.01080		15.47960			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.02330		15.49160			0.0000	545,497,225.20	34,044	209,193
\$ / R	On	24/06/2016	Foreign Exchange Future			16.05770		15.52470			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.07020		15.53670			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.15770		15.62080			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.16080		15.62380			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.20770		15.66880			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.22020		15.68080			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.25450		15.71400			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.29050		15.74850			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.29700		15.75480			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.30030		15.75790			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.31340		15.77050			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.31990		15.77680			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.33300		15.78930			0.0000	113,089,692.00	6,924	142,817
\$ / R	On	28/09/2016	Foreign Exchange Future			16.36250		15.81760			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.45410		15.90550			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.56200		16.00930			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.61710		16.06050			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.63430		16.07660			0.0000	282,783,100.00	17,000	33,853
\$ / R	On	13/03/2017	Foreign Exchange Future			16.90670		16.33420			0.0000	17,244,834.00	1,020	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.12640		16.56850			0.0000	0.00	0	0
Total \$ / R Future												2,913,078,940.20	183,118	1,176,159
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Call			0.84280	0.000	22.50	0.0000	0.00	0	0
\$ / R	On	24/02/2016	Foreign Exchange Option	15.87	Put			693.24280	174.800	22.50	1.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			355.76230	858.166	34.32	0.9991	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		18.16230	0.066	34.32	0.0009	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		10.16820	109.283	23.46	0.6210	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		472.56820	51.183	23.46	0.3790	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		3,377.60000	3,898.100	33.86	1.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		0.00000	0.000	33.86	0.0000	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		1,677.62210	2,198.100	33.85	1.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		0.02210	0.000	33.85	0.0000	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		543.21540	1,049.123	38.20	0.9930	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		15.61540	1.023	38.20	0.0070	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call		4.01170	35.485	23.90	0.1563	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put		977.91170	491.585	23.90	0.8437	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,266.75000	1,784.040	32.98	0.9992	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		0.65000	0.140	32.98	0.0008	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		603.29640	1,105.892	27.52	0.9887	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		17.19640	1.992	27.52	0.0113	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Call		146.10000	534.177	22.27	0.8775	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Put		157.20000	27.477	22.27	0.1225	0.00	0	20,000
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call		2.39490	28.483	23.15	0.1247	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put		1,073.49490	581.783	23.15	0.8753	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		592.62820	1,092.343	24.01	0.9853	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		20.92820	2.743	24.01	0.0147	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call		57.79240	300.178	20.40	0.6878	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put		366.09240	90.578	20.40	0.3122	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call		12.08800	113.236	20.46	0.3737	0.00	0	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put		680.38800	263.636	20.46	0.6263	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		610.89800	1,112.196	24.22	0.9861	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		19.19800	2.596	24.22	0.0139	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		601.74670	1,102.268	24.11	0.9857	0.00	0	20,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		20.04670	2.668	24.11	0.0143	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call		24.24770	153.893	20.44	0.4414	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put		619.64770	231.393	20.44	0.5586	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call		740.66490	1,248.587	24.38	0.9852	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put		13.26490	3.187	24.38	0.0148	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call		88.02010	343.781	20.20	0.6957	0.00	0	2,500
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put		360.62010	98.381	20.20	0.3043	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		589.87220	1,081.185	20.83	0.9708	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		33.87220	6.785	20.83	0.0292	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call		252.08660	630.657	19.35	0.8556	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put		183.18660	43.257	19.35	0.1444	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call		0.00000	308.321	19.88	0.5858	616,641.40	2,000	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put		0.00000	187.921	19.88	0.4142	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call		0.00000	349.188	19.83	0.6305	698,376.40	2,000	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put		0.00000	158.788	19.83	0.3695	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		2,687.54120	3,206.335	30.27	0.9999	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		0.14120	0.035	30.27	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		4.57500	22.433	21.97	0.0662	0.00	0	31,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,778.57500	1,277.133	21.97	0.9338	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			15.04100	71.153	21.43	0.1754	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,289.04100	825.853	21.43	0.8246	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			13.12650	64.366	21.55	0.1612	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			1,337.12650	869.066	21.55	0.8388	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			7.51510	40.939	21.73	0.1107	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,531.51510	1,045.639	21.73	0.8893	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			27.61830	111.502	20.91	0.2536	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			1,071.61830	636.202	20.91	0.7464	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			23.03230	97.473	21.07	0.2275	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,137.03230	692.173	21.07	0.7725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			17.21080	78.589	21.32	0.1906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			1,241.21080	783.289	21.32	0.8094	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			41.33240	150.369	20.55	0.3210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			925.33240	515.068	20.55	0.6790	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			37.42890	139.696	20.64	0.3031	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			961.42890	544.396	20.64	0.6969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			33.01400	127.275	20.75	0.2818	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			1,007.01400	581.975	20.75	0.7182	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			67.40210	218.286	20.07	0.4244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			741.40210	372.986	20.07	0.5756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			55.20510	186.609	20.28	0.3782	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			819.20510	431.309	20.28	0.6218	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			53.98220	183.334	20.30	0.3732	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			827.98220	438.034	20.30	0.6268	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			93.19760	280.493	19.73	0.5063	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			617.19760	285.193	19.73	0.4937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			89.31640	271.487	19.78	0.4951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			633.31640	296.187	19.78	0.5049	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			75.18510	237.673	19.96	0.4511	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			699.18510	342.373	19.96	0.5489	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			129.91080	364.184	19.62	0.5963	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			493.91080	208.884	19.62	0.4037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			127.29850	358.527	19.62	0.5907	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			501.29850	213.227	19.62	0.4093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			103.55510	305.084	19.70	0.5345	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			577.55510	259.784	19.70	0.4655	7,793,511.00	30,000	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			140.81880	387.381	19.59	0.6185	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			464.81880	192.081	19.59	0.3815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			138.02190	381.496	19.59	0.6130	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			472.02190	196.196	19.59	0.3870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			135.27200	375.670	19.60	0.6075	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			479.27200	200.370	19.60	0.3925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			168.18810	442.860	19.52	0.6675	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			402.18810	157.560	19.52	0.3325	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			155.52460	417.645	19.55	0.6459	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			429.52460	172.345	19.55	0.3541	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			146.55560	399.318	19.57	0.6296	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			450.55560	184.018	19.57	0.3704	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			249.01450	589.255	19.36	0.7720	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			273.01450	93.955	19.36	0.2280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			240.21570	574.344	19.38	0.7628	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			284.21570	99.044	19.38	0.2372	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			171.48290	449.301	19.51	0.6728	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			395.48290	154.001	19.51	0.3272	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			309.82990	682.640	19.27	0.8234	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			213.82990	67.340	19.27	0.1766	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			293.79630	658.687	19.30	0.8112	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			227.79630	73.387	19.30	0.1888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			273.28090	627.369	19.33	0.7943	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			247.28090	82.069	19.33	0.2057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			367.25980	765.167	19.20	0.8607	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			171.25980	49.867	19.20	0.1393	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			361.24310	756.738	19.21	0.8572	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			175.24310	51.438	19.21	0.1428	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			315.29650	690.710	19.27	0.8274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			209.29650	65.410	19.27	0.1726	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			391.93260	799.251	19.17	0.8741	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			155.93260	43.951	19.17	0.1259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			385.67420	790.676	19.18	0.8708	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			159.67420	45.376	19.18	0.1292	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			379.47680	782.137	19.18	0.8675	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			163.47680	46.837	19.18	0.1325	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			559.26460	1,018.569	19.89	0.9281	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			83.26460	23.269	19.89	0.0719	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			521.80800	971.748	19.70	0.9192	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			95.80800	26.448	19.70	0.0808	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			450.90260	879.363	19.33	0.8986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			124.90260	34.063	19.33	0.1014	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			763.96390	1,257.404	20.83	0.9605	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			37.96390	12.104	20.83	0.0395	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			687.21930	1,170.652	20.50	0.9508	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			51.21930	15.352	20.50	0.0492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			597.97600	1,065.754	20.08	0.9360	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			71.97600	20.454	20.08	0.0640	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			987.83170	1,491.649	21.74	0.9784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			21.83170	6.349	21.74	0.0216	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			940.48420	1,442.571	21.55	0.9755	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			24.48420	7.271	21.55	0.0245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			791.40680	1,286.476	20.95	0.9634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			35.40680	11.176	20.95	0.0366	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,141.16370	1,649.379	22.33	0.9858	0.00	0	9,370

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	14.10	Put		15.16370	4.079	22.33	0.0142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,045.03390	1,550.690	21.97	0.9815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		19.03390	5.390	21.97	0.0185	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,035.47340	1,540.840	21.93	0.9810	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		19.47340	5.540	21.93	0.0190	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,296.57820	1,807.898	22.91	0.9908	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		10.57820	2.598	22.91	0.0092	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,286.81760	1,797.972	22.87	0.9905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		10.81760	2.672	22.87	0.0095	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,238.10110	1,748.379	22.69	0.9891	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		12.10110	3.079	22.69	0.0109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,600.93030	2,116.366	24.04	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		4.93030	1.066	24.04	0.0039	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,482.94100	1,996.809	23.60	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		6.94100	1.509	23.60	0.0055	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,473.09530	1,986.853	23.57	0.9944	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		7.09530	1.553	23.57	0.0056	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,967.65690	2,485.660	25.38	0.9986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		1.65690	0.360	25.38	0.0014	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,729.38050	2,246.030	24.51	0.9973	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		3.38050	0.730	24.51	0.0027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,679.91160	2,196.145	24.33	0.9969	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		3.91160	0.845	24.33	0.0031	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,276.64080	2,795.442	26.51	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.64080	0.142	26.51	0.0006	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,127.01870	2,645.523	25.97	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		1.01870	0.223	25.97	0.0009	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,027.38190	2,545.601	25.60	0.9988	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		1.38190	0.301	25.60	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,676.18010	3,195.347	28.17	0.9998	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.18010	0.047	28.17	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,486.33110	3,005.375	27.27	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.33110	0.075	27.27	0.0003	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,426.40030	2,945.390	27.06	0.9996	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.40030	0.090	27.06	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,166.04810	3,685.330	31.92	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.04810	0.030	31.92	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,116.05110	3,635.332	31.53	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.05110	0.032	31.53	0.0001	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,966.06970	3,485.336	30.39	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.06970	0.036	30.39	0.0001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,226.04470	3,745.329	32.38	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.04470	0.029	32.38	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,186.04690	3,705.330	32.07	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.04690	0.030	32.07	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,176.04750	3,695.330	31.99	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.04750	0.030	31.99	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,396.03640	3,915.325	33.68	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.03640	0.025	33.68	0.0001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,316.04010	3,835.327	33.06	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.04010	0.027	33.06	0.0001	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,276.04210	3,795.328	32.76	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.04210	0.028	32.76	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,676.02610	4,195.319	35.82	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.02610	0.019	35.82	0.0001	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,626.02770	4,145.320	35.44	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.02770	0.020	35.44	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,426.03510	3,945.324	33.91	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.03510	0.024	33.91	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,176.01450	4,695.312	39.64	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.01450	0.012	39.64	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00030	0.004	39.54	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,924.00030	7,404.703	39.54	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	39.54	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,774.00000	134,254.700	39.54	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			0.81740	2.341	26.26	0.0077	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			3,014.81740	2,497.041	26.26	0.9923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.24300	0.814	37.79	0.0021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,004.24300	4,485.514	37.79	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.00410	0.038	39.54	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,824.00410	6,304.738	39.54	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			3.39010	14.218	22.13	0.0444	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,957.39010	1,448.918	22.13	0.9556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			2.37210	8.204	22.56	0.0270	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			2,186.37210	1,672.904	22.56	0.9730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			1.68390	5.528	23.63	0.0183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			2,425.68390	1,910.228	23.63	0.9817	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			5.95560	32.333	21.83	0.0906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,629.95560	1,137.033	21.83	0.9094	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			5.44670	28.667	21.87	0.0818	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,679.44670	1,183.367	21.87	0.9182	0.00	0	10,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			92.18950	272.712	19.90	0.4867	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			653.28950	314.412	19.90	0.5133	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,894.04670	2,411.855	24.36	0.9980	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			2.34670	0.555	24.36	0.0020	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			668.63650	1,140.946	20.03	0.9407	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			66.93650	19.646	20.03	0.0593	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			471.29280	871.001	19.04	0.8453	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			189.59280	68.801	19.04	0.1547	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,588.02630	2,104.287	21.18	0.9932	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			6.32630	2.087	21.18	0.0068	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,774.29510	2,292.921	21.52	0.9922	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			5.39510	2.721	21.52	0.0078	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			349.75270	687.869	18.75	0.7380	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			330.85270	147.669	18.75	0.2620	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			127.09360	300.591	19.63	0.4410	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			818.19360	470.391	19.63	0.5590	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,469.14740	3,990.278	27.58	0.9998	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.24740	0.078	27.58	0.0002	0.00	0	250
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			43.02130	116.843	21.24	0.2039	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,498.32130	1,050.443	21.24	0.7961	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	29.33	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,903.80000	100,381.100	29.33	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			177.68430	377.472	19.16	0.4901	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			758.58430	435.372	19.16	0.5099	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			49.94820	126.296	21.05	0.2075	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,550.84820	1,104.196	21.05	0.7925	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			145.94530	317.649	19.51	0.4285	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			893.94530	542.449	19.51	0.5715	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			116.92010	261.002	19.89	0.3661	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			1,052.02010	672.702	19.89	0.6339	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			178.00900	365.569	19.16	0.4593	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			851.50900	514.769	19.16	0.5407	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			218.35970	425.985	18.98	0.4976	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			790.25970	472.685	18.98	0.5024	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			384.17540	688.602	18.29	0.6659	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			477.37540	255.902	18.29	0.3341	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			57.36760	128.555	21.14	0.1885	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,820.56760	1,365.855	21.14	0.8115	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,394.80600	1,899.787	18.72	0.9634	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			38.00600	17.087	18.72	0.0366	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			95.79780	200.931	20.41	0.2697	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,473.29780	1,051.931	20.41	0.7303	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			99.20360	201.273	20.51	0.2607	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,562.20360	1,136.673	20.51	0.7393	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			175.90410	337.020	19.57	0.3907	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,116.00410	749.320	19.57	0.6093	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			116.10480	231.725	20.33	0.2900	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,456.20480	1,044.025	20.33	0.7100	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,551.21310	4,078.353	24.50	0.9986	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			1.31310	0.653	24.50	0.0014	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,870.52630	2,389.023	20.05	0.9775	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			20.62630	11.323	20.05	0.0225	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			336.21310	597.546	18.55	0.5866	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			646.31310	379.846	18.55	0.4134	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			199.93100	373.725	19.53	0.4136	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			1,071.23100	717.025	19.53	0.5864	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			140.13680	266.137	20.38	0.3070	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	04/05/2016	Foreign Exchange Option	16.70	Put			1,466.83680	1,064.537	20.38	0.6930	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,220.92070	1,692.625	17.96	0.9142	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			110.12070	53.225	17.96	0.0858	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			459.39980	759.248	18.52	0.6370	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			578.59980	349.848	18.52	0.3630	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			317.81060	542.291	19.18	0.5033	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			898.21060	593.891	19.18	0.4967	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			326.15150	551.779	19.15	0.5036	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			907.85150	604.479	19.15	0.4964	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			149.01140	268.888	20.90	0.2855	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,687.81140	1,278.588	20.90	0.7145	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			431.85420	705.897	18.86	0.5857	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			714.75420	459.697	18.86	0.4143	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			586.78700	916.865	18.43	0.6791	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			518.08700	318.665	18.43	0.3209	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,983.31110	2,494.237	19.22	0.9625	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			42.71110	24.037	19.22	0.0375	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			337.01800	554.206	19.53	0.4794	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,026.41800	714.006	19.53	0.5206	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			218.05060	371.051	20.50	0.3520	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,477.45060	1,100.851	20.50	0.6480	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,644.77680	4,173.008	23.53	0.9954	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			4.17680	2.808	23.53	0.0046	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			923.95470	1,332.549	18.11	0.8039	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			291.35470	169.848	18.11	0.1961	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			613.16680	931.740	18.53	0.6575	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			592.56680	380.240	18.53	0.3425	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,277.51480	3,806.195	21.51	0.9925	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			6.91480	4.695	21.51	0.0075	0.00	0	1,000
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			494.93300	765.182	18.97	0.5760	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			798.33300	537.482	18.97	0.4240	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,110.35120	1,543.078	18.06	0.8411	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			233.75120	135.378	18.06	0.1589	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,226.75170	2,740.656	18.93	0.9698	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			37.15170	19.856	18.93	0.0302	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,217.31600	2,730.989	18.92	0.9693	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			37.71600	20.189	18.92	0.0307	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,207.88870	2,721.326	18.91	0.9688	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			38.28870	20.526	18.91	0.0312	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,221.33210	2,734.584	18.75	0.9681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			39.73210	21.284	18.75	0.0319	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,044.24980	2,552.297	18.61	0.9581	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			52.64980	28.997	18.61	0.0419	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,016.58760	2,523.712	18.59	0.9562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			54.98760	30.412	18.59	0.0438	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,434.00590	1,904.629	18.10	0.8971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			142.40590	81.329	18.10	0.1029	105,727.18	1,300	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,394.36060	1,860.300	18.06	0.8911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			152.76060	87.000	18.06	0.1089	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,204.47220	1,645.873	17.99	0.8556	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			212.87220	122.573	17.99	0.1444	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,036.21490	1,453.426	18.07	0.8136	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			284.61490	170.127	18.07	0.1864	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,029.52400	1,445.662	18.07	0.8117	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			287.92400	172.362	18.07	0.1883	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			966.59870	1,369.174	18.11	0.7924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			324.99870	195.874	18.11	0.2076	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			918.25760	1,309.556	18.14	0.7762	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			356.65760	216.256	18.14	0.2238	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			894.75840	1,280.285	18.15	0.7680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			373.15840	226.985	18.15	0.2320	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			877.42440	1,258.570	18.16	0.7617	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			385.82440	235.270	18.16	0.2383	0.00	0	15,840
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			475.35240	730.524	19.09	0.5502	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			883.75240	607.224	19.09	0.4498	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			443.66600	685.177	19.21	0.5265	445,365.25	650	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			952.06600	661.877	19.21	0.4735	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			428.59660	664.121	19.30	0.5149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			986.99660	690.821	19.30	0.4851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			414.02540	643.655	19.38	0.5033	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,022.42540	720.355	19.38	0.4967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			394.43530	615.974	19.49	0.4874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			1,072.83530	762.674	19.49	0.5126	7,626,737.00	10,000	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			378.37510	593.130	19.59	0.4739	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,116.77510	799.830	19.59	0.5261	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			370.58830	582.012	19.64	0.4673	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,138.98830	818.711	19.64	0.5327	8,187,115.00	10,000	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			314.78090	499.905	20.03	0.4162	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,323.18090	976.605	20.03	0.5838	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			308.46690	490.461	20.08	0.4101	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,346.86690	997.161	20.08	0.5899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			304.33360	484.261	20.11	0.4061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,362.73360	1,010.961	20.11	0.5939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			288.37390	460.224	20.25	0.3902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,426.77390	1,066.924	20.25	0.6098	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			284.52500	454.402	20.28	0.3863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,442.92500	1,081.102	20.28	0.6137	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			255.63540	410.406	20.54	0.3562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,574.03540	1,197.106	20.54	0.6438	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			237.61720	383.020	20.73	0.3367	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,666.01720	1,279.720	20.73	0.6633	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			236.04920	380.624	20.75	0.3350	0.00	0	700

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,674.44920	1,287.324	20.75	0.6650	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		232.94700	375.883	20.79	0.3315	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,691.34700	1,302.583	20.79	0.6685	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		225.38450	364.294	20.87	0.3231	473,581.68	1,300	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,733.78450	1,340.994	20.87	0.6769	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		216.58710	350.876	20.98	0.3132	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,784.98710	1,387.576	20.98	0.6868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		212.15370	344.363	21.03	0.3083	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,810.55370	1,411.063	21.03	0.6917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		131.88990	222.653	22.20	0.2126	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,430.28990	1,989.354	22.20	0.7874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		114.77380	194.941	22.51	0.1895	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,623.17380	2,171.641	22.51	0.8105	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		109.62560	186.538	22.61	0.1823	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,688.02560	2,233.238	22.61	0.8177	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		102.71030	175.204	22.76	0.1726	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,781.11030	2,321.904	22.76	0.8274	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		78.06620	134.319	23.39	0.1363	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		3,186.46620	2,711.018	23.39	0.8637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,338.62880	3,868.346	21.32	0.9921	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		7.02880	5.046	21.32	0.0079	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,602.78400	3,123.927	19.04	0.9830	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		21.18400	10.627	19.04	0.0170	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,516.11060	3,035.790	18.97	0.9803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		24.51060	12.490	18.97	0.0197	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,325.18680	2,840.988	18.83	0.9730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		33.58680	17.688	18.83	0.0270	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,240.14690	2,753.886	18.76	0.9691	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		38.54690	20.586	18.76	0.0309	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,230.73560	2,744.233	18.75	0.9686	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		39.13560	20.933	18.75	0.0314	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		836.50880	1,192.292	18.28	0.7234	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		481.80880	304.592	18.28	0.2766	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		326.39030	504.275	20.26	0.4024	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,441.69030	1,086.575	20.26	0.5976	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		266.56840	412.134	20.87	0.3377	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,769.86840	1,381.934	20.87	0.6623	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,742.58780	4,274.928	21.94	0.9932	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		5.88780	4.729	21.94	0.0068	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,097.84270	2,603.270	18.16	0.9548	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		61.14270	33.070	18.16	0.0452	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		343.69810	525.803	20.18	0.4107	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,426.99810	1,075.603	20.18	0.5893	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		193.96520	292.322	22.49	0.2293	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,763.16520	2,324.622	22.49	0.7707	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		446.46440	645.076	20.06	0.4431	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,425.66440	1,087.376	20.06	0.5569	0.00	0	7,229
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		342.40470	497.416	20.89	0.3589	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,848.60470	1,466.616	20.89	0.6411	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		288.72170	425.477	21.42	0.3149	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,114.92170	1,714.676	21.42	0.6851	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,830.86390	4,367.086	20.80	0.9917	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		7.06390	6.286	20.80	0.0083	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,198.42320	2,700.599	17.43	0.9501	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		74.62320	39.799	17.43	0.0499	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,987.64970	3,519.729	17.35	0.9832	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		18.84970	12.029	17.35	0.0168	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		870.96020	1,187.086	18.51	0.6581	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		722.16020	499.386	18.51	0.3419	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call		512.66560	719.220	20.00	0.4587	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put		1,441.86560	1,109.020	20.00	0.5413	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,921.81000	4,462.506	19.94	0.9902	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		7.81000	8.006	19.94	0.0098	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		2,298.56310	2,796.893	16.56	0.9493	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		84.56310	42.393	16.56	0.0507	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		335.29440	473.372	21.67	0.3167	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,321.29440	1,918.872	21.67	0.6833	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		302.05280	429.641	22.02	0.2914	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,518.05280	2,105.141	22.02	0.7086	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		349.76540	488.001	21.74	0.3163	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,401.26540	1,997.500	21.74	0.6837	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,337.77920	2,832.250	16.18	0.9504	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		89.27920	41.749	16.18	0.0496	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		2,169.29880	2,651.130	16.48	0.9329	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		120.79880	60.630	16.48	0.0671	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		359.08570	499.972	21.65	0.3229	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,350.58570	1,949.472	21.65	0.6771	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		2,112.03120	2,588.185	16.63	0.9242	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		137.23120	71.185	16.63	0.0758	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		442.54270	606.592	20.98	0.3781	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		1,987.74270	1,609.592	20.98	0.6219	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		358.61010	498.347	21.75	0.3194	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,400.71010	1,998.047	21.75	0.6806	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		2,349.58220	2,843.879	16.24	0.9491	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		91.68220	43.579	16.24	0.0509	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		1,298.44190	1,692.121	18.14	0.7625	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		477.94190	328.721	18.14	0.2375	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		253.85460	353.728	22.89	0.2358	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,193.35460	2,750.328	22.89	0.7642	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,537.95320	3,041.934	16.02	0.9610	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		71.15320	32.034	16.02	0.0390	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,555.63820	3,060.647	15.99	0.9623	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			68.83820	30.747	15.99	0.0377	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,546.78950	3,051.285	16.00	0.9617	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			69.98950	31.386	16.00	0.0383	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,616.79160	2,044.004	17.74	0.8304	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			327.49160	211.003	17.74	0.1696	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			708.40820	951.521	19.62	0.5251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,279.10820	978.521	19.62	0.4749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			571.00490	772.589	20.32	0.4481	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,641.70490	1,299.589	20.32	0.5519	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			437.78940	596.025	21.25	0.3631	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,148.48940	1,763.025	21.25	0.6369	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,551.84950	3,057.843	16.18	0.9588	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			72.54950	34.843	16.18	0.0412	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			402.32860	551.030	21.55	0.3399	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,313.02860	1,918.030	21.55	0.6601	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			206.86630	269.283	23.89	0.1822	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,967.56630	3,486.283	23.89	0.8178	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			663.22310	893.739	19.83	0.5011	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,383.92310	1,070.739	19.83	0.4989	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,613.88540	3,123.362	16.08	0.9633	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			64.58540	30.362	16.08	0.0367	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,569.50360	3,076.514	16.15	0.9601	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			70.20360	33.514	16.15	0.0399	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,560.66950	3,067.173	16.16	0.9595	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			71.36950	34.173	16.16	0.0405	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			323.70880	443.296	22.48	0.2764	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,916.10880	2,490.795	22.48	0.7236	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,029.68260	4,573.878	19.60	0.9874	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.08260	11.378	19.60	0.0126	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,420.76100	2,916.104	16.48	0.9426	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			103.16100	53.604	16.48	0.0574	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			344.44030	471.501	22.28	0.2913	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,776.84030	2,359.001	22.28	0.7087	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			347.75700	464.054	22.80	0.2704	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,212.25700	2,779.954	22.80	0.7296	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			338.39290	451.507	22.90	0.2641	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,282.89290	2,847.407	22.90	0.7359	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,121.33810	4,667.914	19.24	0.9857	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			15.83810	13.814	19.24	0.0143	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,521.62640	3,018.047	16.50	0.9372	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			116.12640	63.947	16.50	0.0628	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,749.46970	3,296.762	23.40	0.7493	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,228.77470	4,777.533	18.68	0.9847	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			19.47470	15.533	18.68	0.0153	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,638.18580	3,135.859	16.41	0.9330	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			128.88580	73.859	16.41	0.0670	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			358.76970	458.762	23.40	0.2507	0.00	0	400
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,442.76480	3,991.288	17.12	0.9676	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			42.26480	34.188	17.12	0.0324	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,462.09580	4,010.730	17.15	0.9682	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			41.59580	33.630	17.15	0.0318	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,452.42900	4,001.008	17.13	0.9679	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			41.92900	33.908	17.13	0.0321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,833.95790	3,342.507	15.87	0.9456	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			107.35790	58.207	15.87	0.0544	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,709.58250	2,120.166	18.27	0.7717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			542.98250	395.867	18.27	0.2283	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,875.97360	3,387.647	15.78	0.9493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			97.82580	52.411	15.76	0.0500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			131.90320	190.618	26.53	0.1091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			7,065.30320	6,566.318	26.53	0.8909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,295.38070	4,850.849	18.37	0.9841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			18.78070	16.549	18.37	0.0159	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,209.69010	4,740.909	26.09	0.8076	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			261.56720	360.952	26.51	0.1844	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,424.96720	4,966.652	26.51	0.8156	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			2,944.06260	3,460.495	15.64	0.9548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			87.46260	46.195	15.64	0.0452	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,884.42580	3,396.711	15.76	0.9500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,632.63120	4,145.787	24.96	0.7828	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			308.51190	388.093	25.74	0.1996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			5,031.91190	4,553.793	25.74	0.8004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			26.40390	42.002	26.53	0.0295	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,889.80390	10,347.702	26.53	0.9705	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			286.29010	375.209	26.09	0.1924	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,369.95530	3,889.112	24.47	0.7701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			361.41200	436.492	24.61	0.2261	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,444.81200	3,962.192	24.61	0.7739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			255.70160	354.105	26.53	0.1815	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,479.10160	5,019.805	26.53	0.8185	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			349.23120	420.087	24.96	0.2172	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,062.98230	3,590.046	23.89	0.7536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			385.16820	468.425	23.99	0.2432	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,118.56820	3,644.125	23.99	0.7568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			297.21080	381.531	25.91	0.1960	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,120.61080	4,647.231	25.91	0.8040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			366.55530	443.412	24.47	0.2299	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,513.50210	3,069.958	23.07	0.7157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			430.80500	538.997	23.19	0.2774	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,604.20500	3,154.697	23.19	0.7226	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			352.78320	424.874	24.86	0.2198	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,576.18320	4,090.574	24.86	0.7802	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	19.75	Call			389.58230	474.346	23.89	0.2464	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,281.09790	2,852.375	22.75	0.6966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			456.81330	581.531	22.86	0.2967	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,360.21330	2,927.231	22.86	0.7033	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			375.27120	455.126	24.24	0.2361	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,248.67120	3,770.826	24.24	0.7639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			440.10210	554.258	23.07	0.2843	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,282.46890	1,909.922	21.26	0.5884	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			537.20760	686.563	22.16	0.3426	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,870.60760	2,462.263	22.16	0.6574	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			393.34150	479.392	23.80	0.2490	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			4,016.74150	3,545.092	23.80	0.7510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			467.69790	596.674	22.75	0.3034	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,537.72210	1,230.612	20.02	0.4713	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			903.09380	1,148.329	20.10	0.5198	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,586.49380	1,274.029	20.10	0.4802	9,555,213.75	7,500	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			454.78420	578.232	22.89	0.2952	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,378.18420	2,943.932	22.89	0.7048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			669.06890	854.222	21.26	0.4116	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,343.32420	1,057.344	19.66	0.4330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			995.74360	1,262.408	19.74	0.5576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,389.14360	1,098.108	19.74	0.4424	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			530.90740	678.443	22.21	0.3392	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,904.30740	2,494.143	22.21	0.6608	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			924.32210	1,174.912	20.02	0.5287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			978.00920	738.359	18.91	0.3497	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,170.71750	1,472.734	19.16	0.6221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,094.11750	838.434	19.16	0.3779	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			708.24220	903.257	21.03	0.4308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,141.64220	1,778.957	21.03	0.5692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,019.92420	1,291.644	19.66	0.5670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			672.39560	494.222	18.42	0.2676	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,441.13970	1,797.999	18.52	0.7067	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			764.53970	563.698	18.52	0.2933	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			975.51270	1,237.901	19.82	0.5496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,428.91270	1,133.601	19.82	0.4504	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,254.60920	1,572.660	18.91	0.6503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			569.96600	417.585	18.30	0.2373	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,654.42190	2,058.226	18.31	0.7601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			577.82190	423.926	18.31	0.2399	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,092.58980	1,379.143	19.41	0.5942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,215.98980	944.843	19.41	0.4058	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,538.99560	1,918.522	18.42	0.7324	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			133.90990	74.722	16.12	0.0663	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,889.55570	2,317.249	18.04	0.8073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			442.95570	312.949	18.04	0.1927	0.00	0	5,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,392.07490	1,736.818	18.57	0.6929	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			815.47490	602.518	18.57	0.3071	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,666.56600	2,071.885	18.30	0.7627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			99.37360	53.346	15.78	0.0507	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,867.53580	3,378.593	15.80	0.9485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			100.93580	54.293	15.80	0.0515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,544.31510	1,925.021	18.42	0.7338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			667.71510	490.721	18.42	0.2662	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,710.50990	3,209.022	16.12	0.9337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			424.81920	508.662	25.84	0.2231	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,510.61920	5,021.962	25.84	0.7769	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,768.15390	2,152.178	18.65	0.7250	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			793.95390	605.478	18.65	0.2750	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,187.19960	1,459.177	20.09	0.5589	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,602.99960	1,302.477	20.09	0.4411	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,106.69190	1,364.226	20.39	0.5311	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,772.49190	1,457.526	20.39	0.4689	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,779.02220	2,164.434	18.63	0.7274	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			784.82220	597.734	18.63	0.2726	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,773.58390	2,158.302	18.64	0.7262	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			789.38390	601.602	18.64	0.2738	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			976.34750	779.233	19.29	0.2903	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,025.15740	2,387.128	19.28	0.7118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			966.65740	770.728	19.28	0.2882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,019.99620	2,381.371	19.29	0.7107	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			971.49620	774.971	19.29	0.2893	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,014.84750	2,375.633	19.29	0.7097	0.00	0	0
Total \$ / R Option												35,502,268.66	64,750	2,274,653
Total \$ / R												2,948,581,208.86	247,868	3,450,812
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.74530		15.22600			0.0000	4,266,976.30	271	1,010
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.02330		15.49160			0.0000	705,025.20	44	249
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.33300		15.78930			0.0000	244,995.00	15	122
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.63430		16.07660			0.0000	0.00	0	20
Total \$ / R MAXI Future												5,216,996.50	330	1,401
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			283,610.70250	335,534.064	29.39	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			10.70250	4.064	29.39	0.0002	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			282,611.05830	334,534.100	29.31	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			11.05830	4.100	29.31	0.0002	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			281,611.42620	333,534.136	29.24	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			11.42620	4.136	29.24	0.0002	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			209,982.77400	260,963.594	18.65	0.9615	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,822.77400	2,633.594	18.65	0.0385	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			209,054.19580	260,006.402	18.64	0.9609	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Put			4,894.19580	2,676.402	18.64	0.0391	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Call			208,126.52500	259,049.885	18.64	0.9604	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Put			4,966.52500	2,719.885	18.64	0.0396	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			128,798.41570	167,641.313	18.19	0.7529	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			50,868.41570	35,341.314	18.19	0.2471	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			129,961.20800	169,013.464	18.18	0.7561	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			50,031.20800	34,713.465	18.18	0.2439	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			129,362.16360	168,326.478	18.19	0.7545	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			50,432.16360	35,026.478	18.19	0.2455	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			166,486.73420	206,328.547	18.27	0.7618	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			57,826.73420	41,898.547	18.27	0.2382	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			165,887.14390	205,682.306	18.28	0.7604	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			58,227.14390	42,252.306	18.28	0.2396	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			165,289.18890	205,010.144	18.29	0.7591	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			58,629.18890	42,580.144	18.29	0.2409	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												5,216,996.50	330	1,401
£ / R	On	26/02/2016	Foreign Exchange Future			21.88160		21.36400			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			21.88980		21.37620			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			21.91860		21.40450			0.0000	0.00	0	115
£ / R	On	14/03/2016	Foreign Exchange Future			21.94790		21.43280			0.0000	35,182,483.70	1,603	56,123
£ / R	On	15/04/2016	Foreign Exchange Future			22.08720		21.56510			0.0000	0.00	0	121
£ / R	On	13/06/2016	Foreign Exchange Future			22.34460		21.81590			0.0000	16,222,179.60	726	4,929
£ / R	On	08/09/2016	Foreign Exchange Future			22.74100		22.20140			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.79300		22.25180			0.0000	0.00	0	900
£ / R	On	19/12/2016	Foreign Exchange Future			23.23150		22.67500			0.0000	0.00	0	0
Total £ / R Future												51,404,663.30	2,329	62,407
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			17.05310	85.647	26.17	0.3157	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			743.05310	294.047	26.17	0.6843	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			38.31010	165.360	22.30	0.4084	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			692.11010	305.560	22.30	0.5916	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			111.37700	273.912	22.97	0.4212	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			826.87700	475.312	22.97	0.5788	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,253.98890	2,763.425	26.38	0.9881	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			11.18890	5.525	26.38	0.0119	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,244.19350	2,753.509	26.35	0.9879	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			11.39350	5.609	26.35	0.0121	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,234.40170	2,743.594	26.31	0.9878	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			11.60170	5.694	26.31	0.0122	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			826.96410	1,279.118	22.97	0.8637	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			144.16410	81.218	22.97	0.1363	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call			390.31660	713.180	22.99	0.6625	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put			457.51660	265.280	22.99	0.3375	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			206.17090	415.062	23.19	0.4756	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			823.37090	517.162	23.19	0.5244	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			45.07040	108.247	24.02	0.1721	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,762.27040	1,310.347	24.02	0.8279	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			14.62030	27.950	23.72	0.0564	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			2,531.82030	2,030.050	23.72	0.9436	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			3.64230	6.822	27.99	0.0141	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,870.84230	3,358.922	27.99	0.9859	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			100.10540	171.116	24.21	0.1675	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,735.00540	2,283.916	24.21	0.8325	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			358.80240	479.710	23.82	0.2823	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,842.90240	2,435.110	23.82	0.7177	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			139.07820	175.777	25.18	0.1221	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,823.17820	4,331.177	25.18	0.8779	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,751.64770	2,218.352	22.16	0.7803	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			425.74770	363.752	22.16	0.2197	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,744.89830	2,210.914	22.16	0.7791	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			428.99830	366.313	22.16	0.2209	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,738.16920	2,203.488	22.16	0.7779	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			432.26920	368.888	22.16	0.2221	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,376.29980	1,713.308	22.25	0.5831	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,444.89980	1,242.308	22.25	0.4169	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			496.57280	592.245	24.18	0.2635	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,145.17280	3,701.245	24.18	0.7365	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,875.69590	2,318.991	22.04	0.6965	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			874.29590	777.991	22.04	0.3035	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,384.39490	1,723.250	22.24	0.5852	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,432.99490	1,232.250	22.24	0.4148	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,380.33840	1,718.276	22.24	0.5842	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,438.93840	1,237.276	22.24	0.4158	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,158.78400	1,435.762	22.32	0.5122	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,906.98400	1,642.762	22.32	0.4878	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,155.47860	1,431.659	22.32	0.5112	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,913.67860	1,648.659	22.32	0.4888	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,162.09910	1,439.883	22.31	0.5132	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,900.29910	1,636.883	22.31	0.4868	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,556.54180	1,872.303	21.11	0.5579	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,891.54180	1,650.803	21.11	0.4421	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			659.56300	754.168	23.38	0.2762	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,924.56300	4,462.668	23.38	0.7238	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,701.10160	2,046.778	20.92	0.5922	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,656.10160	1,445.278	20.92	0.4078	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,697.20130	2,042.008	20.92	0.5913	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,662.20130	1,450.508	20.92	0.4087	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,693.31090	2,037.247	20.93	0.5904	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,668.31090	1,455.747	20.93	0.4096	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	18.41	Call			4,445.46070	5,032.956	21.06	0.9058	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			180.46070	211.456	21.06	0.0942	0.00	0	783
Total £ / R Option												0.00	0	87,277
Total £ / R												51,404,663.30	2,329	149,684
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14134		0.13566			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14428		0.13845			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14762		0.14165			0.0000	0.00	0	1,056
Total ¥ / R Future												0.00	0	12,201
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,568.14880	2,134.411	25.32	0.9979	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			2.24880	0.511	25.32	0.0021	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,565.90010	4,133.900	28.26	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00010	0.000	28.26	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,565.96790	3,133.909	28.26	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.06790	0.009	28.26	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			32.03590	10.552	16.85	0.0208	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,042.78670	1,511.184	16.93	0.8785	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			197.78670	83.684	16.93	0.1215	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,853.57840	3,433.327	21.68	0.9903	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			8.57840	5.827	21.68	0.0097	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,877.03590	2,438.052	16.85	0.9792	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,181.87350	3,774.742	18.81	0.9839	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			16.47350	12.642	18.81	0.0161	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,249.34720	2,802.194	17.16	0.9519	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			83.94720	40.094	17.16	0.0481	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,447.60630	1,919.989	17.28	0.8507	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			282.20630	157.889	17.28	0.1493	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,201
€ / R	On	24/02/2016	Foreign Exchange Future			17.28300		16.69880			0.0000	1,728,300.00	100	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.28720		16.69880			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.29050		16.70230			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.34440		16.75730			0.0000	381,316,634.00	21,985	60,263
€ / R	On	22/03/2016	Foreign Exchange Future			17.30060		16.71590			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.30730		16.72270			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.33970		16.75350			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.35890		16.77200			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.37380		16.78630			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.39160		16.80310			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.41250		16.82320			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.70310		17.10060			0.0000	7,258,271.00	410	42,148
€ / R	On	19/09/2016	Foreign Exchange Future			18.10760		17.49060			0.0000	0.00	0	9,388

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 Future			18.50660		17.87510			0.0000	0.00	0	4,500
Total € / R Future												390,303,205.00	22,495	116,741
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			0.01980	0.000	24.53	0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			1,611.21980	1,027.000	24.53	1.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,160.41270	1,747.249	42.64	0.9997	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			1.61270	0.049	42.64	0.0003	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,142.68760	1,724.504	26.45	0.9864	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			10.38760	4.004	26.45	0.0136	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.39920	0.147	30.08	0.0005	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			91.07710	27.783	21.71	0.0714	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,707.38190	4,294.455	35.01	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.08190	0.055	35.01	0.0002	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,557.39470	4,144.466	34.09	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.09470	0.066	34.09	0.0002	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,907.69920	3,494.547	30.08	0.9995	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			54.41220	17.784	22.35	0.0476	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			248.75530	592.763	20.74	0.7164	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			391.45530	148.363	20.74	0.2836	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.88510	1.313	36.73	0.0031	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			5,143.58510	4,556.913	36.73	0.9969	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			698.37710	1,222.183	21.71	0.9286	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			6.94830	1.859	25.85	0.0056	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			586.21290	1,082.882	21.23	0.9043	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			128.91290	38.482	21.23	0.0957	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			309.10350	694.294	20.68	0.7734	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			311.80350	109.894	20.68	0.2266	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			861.71220	1,412.184	22.35	0.9524	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.64750	0.213	29.29	0.0007	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			827.91720	1,373.864	22.22	0.9483	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			60.61720	19.464	22.22	0.0517	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			819.55130	1,364.306	22.19	0.9472	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			62.25130	19.906	22.19	0.0528	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,804.24830	2,386.259	25.85	0.9944	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.58190	0.194	29.44	0.0006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,715.93340	2,296.684	25.52	0.9932	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			8.63340	2.284	25.52	0.0068	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,403.86730	1,979.126	24.33	0.9863	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			16.56730	4.726	24.33	0.0137	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,727.94750	3,314.613	29.29	0.9993	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.61390	0.203	29.37	0.0006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,160.14770	2,745.210	27.18	0.9975	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			2.84770	0.810	27.18	0.0025	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,863.30390	2,446.019	26.07	0.9951	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			6.00390	1.619	26.07	0.0049	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,767.88190	3,354.594	29.44	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,757.89770	3,344.598	29.40	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.59770	0.198	29.40	0.0006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,747.91390	3,334.603	29.37	0.9994	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			28.70440	88.221	22.62	0.1615	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,732.80440	1,207.621	22.62	0.8385	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			34.38940	99.452	22.66	0.1727	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,731.68940	1,212.152	22.66	0.8273	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,828.60090	1,335.690	21.72	0.7755	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			82.10090	175.390	21.72	0.2245	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			103.81550	204.346	21.49	0.2366	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,901.81550	1,415.446	21.49	0.7634	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			113.73710	218.698	21.46	0.2451	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,897.43710	1,414.898	21.46	0.7549	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			165.92610	283.508	21.18	0.2667	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			2,042.82610	1,571.908	21.18	0.7333	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			175.00820	296.037	21.19	0.2731	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			2,031.80820	1,563.537	21.19	0.7269	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,966.67860	2,518.521	19.50	0.9260	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			116.07860	65.421	19.50	0.0740	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,957.94790	2,509.331	19.50	0.9252	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,975.42080	2,527.720	19.51	0.9268	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			114.82080	64.621	19.51	0.0732	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			117.34790	66.231	19.50	0.0748	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,933.87670	3,518.706	20.25	0.9793	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			33.27670	15.606	20.25	0.0207	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,398.29320	1,890.979	19.01	0.8521	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			257.69320	147.879	19.01	0.1479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			145.48630	89.113	18.48	0.0745	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,677.63250	3,237.725	18.49	0.9248	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			147.03250	90.125	18.49	0.0752	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,694.54960	3,255.709	18.48	0.9262	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			143.94960	88.109	18.48	0.0738	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,686.08630	3,246.713	18.48	0.9255	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			805.60800	597.279	18.87	0.2789	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			427.15970	515.492	23.40	0.2454	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,452.05970	3,908.892	23.40	0.7546	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,685.12320	2,107.506	18.87	0.7199	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			810.02320	600.906	18.87	0.2801	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,046.00830	2,521.922	18.80	0.7868	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			542.78520	687.569	22.27	0.3160	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,467.68520	2,980.969	22.27	0.6840	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,690.70800	2,113.879	18.87	0.7211	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			570.90830	415.322	18.80	0.2132	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,741.76680	2,171.843	18.83	0.7317	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			766.66680	565.243	18.83	0.2683	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,679.91390	2,101.147	18.88	0.7187	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	17.01	Put			814.81390	604.547	18.88	0.2813	0.00	0	0
Total € / R Option												0.00	0	333,270
Total € / R												390,303,205.00	22,495	450,011
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.26540		10.99550			0.0000	0.00	0	13,863
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.41600		11.13970			0.0000	0.00	0	3,067
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.59010		11.30750			0.0000	0.00	0	750
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.76200		11.47220			0.0000	0.00	0	152
Total AU\$ / R Future												0.00	0	17,832
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,604.86880	1,335.875	20.03	0.9924	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			59.02320	14.747	13.86	0.0885	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			19.37150	81.266	13.41	0.3546	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			423.87150	215.866	13.41	0.6454	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			18.30120	77.970	13.41	0.3441	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			432.80120	222.570	13.41	0.6559	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.36880	1.275	20.03	0.0076	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.37050	0.121	23.53	0.0007	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,196.70440	1,465.793	21.79	0.9977	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			1.20440	0.393	21.79	0.0023	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			603.99660	868.538	17.10	0.9807	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			8.49660	3.138	17.10	0.0193	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			254.52320	480.147	13.86	0.9115	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,505.84170	1,775.512	23.65	0.9993	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.34170	0.112	23.65	0.0007	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,495.85580	1,765.516	23.59	0.9993	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.35580	0.116	23.59	0.0007	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,485.87050	1,755.521	23.53	0.9993	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			70.37780	49.248	17.48	0.0927	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,127.39840	1,383.594	17.53	0.9102	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			67.69840	47.594	17.53	0.0898	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,118.72730	1,374.415	17.50	0.9088	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			69.02730	48.415	17.50	0.0912	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,110.07780	1,365.248	17.48	0.9073	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,246.22670	1,491.812	16.64	0.8582	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			148.72670	111.712	16.64	0.1418	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,262.34820	1,508.863	16.66	0.8613	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			144.84820	108.763	16.66	0.1387	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,254.27840	1,500.330	16.65	0.8598	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			146.77840	110.230	16.65	0.1402	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			311.96730	247.676	16.17	0.2299	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,107.21680	1,332.236	16.16	0.7682	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			315.01680	250.236	16.16	0.2318	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,121.13600	1,347.138	16.17	0.7719	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			308.93600	245.138	16.17	0.2281	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	19/12/2016	Foreign Exchange Option	10.67	Call			1,114.16730	1,339.676	16.17	0.7701	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												0.00	0	19,032
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.37640		11.05550			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.57880		11.25000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			50.51280	8.221	13.99	0.0530	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			311.51480	594.086	14.19	0.9506	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			46.01480	7.686	14.19	0.0494	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			303.72220	584.348	14.09	0.9488	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			48.22220	7.948	14.09	0.0512	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			296.01280	574.621	13.99	0.9470	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			586.98580	835.090	15.47	0.7841	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			206.98580	126.290	15.47	0.2159	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			580.66140	827.427	15.47	0.7810	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			210.66140	128.627	15.47	0.2190	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			574.38180	819.796	15.46	0.7779	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			214.38180	130.996	15.46	0.2221	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.93670		15.32770			0.0000	1,992,087.50	125	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.29800		15.67200			0.0000	0.00	0	0
Total CHF / R Future												1,992,087.50	125	6,657
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			476.10220	978.363	21.81	0.8929	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			148.40220	41.663	21.81	0.1071	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			469.51470	969.255	21.77	0.8908	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			151.81470	42.555	21.77	0.1092	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			482.74250	987.489	21.86	0.8949	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			145.04250	40.789	21.86	0.1051	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,465.87130	2,019.390	20.21	0.8806	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			183.87130	111.390	20.21	0.1194	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,458.20450	2,010.486	20.19	0.8795	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			186.20450	112.486	20.19	0.1205	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,450.55860	2,001.593	20.17	0.8785	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			188.55860	113.593	20.17	0.1215	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,992,087.50	125	6,657

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.40380		2.32600			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.41810		2.34010			0.0000	0.00	0	22,550
Total CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,324.74810	2,061.788	23.21	0.9554	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			64.74810	23.788	23.21	0.0446	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,234.74390	1,965.466	22.91	0.9489	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			74.74390	27.466	22.91	0.0511	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,416.04540	2,158.595	23.52	0.9611	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			56.04540	20.595	23.52	0.0389	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,802.87360	2,429.686	21.47	0.7946	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			501.87360	348.686	21.47	0.2054	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,732.85030	2,351.526	21.40	0.7842	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			531.85030	370.526	21.40	0.2158	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,664.15110	2,274.421	21.32	0.7735	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			563.15110	393.421	21.32	0.2265	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	22,550
DKK / R	On	14/03/2016	Foreign Exchange Future			2.32640		2.24790			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.37470		2.29410			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,099.77450	1,801.524	23.50	0.9329	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			120.77450	37.524	23.50	0.0671	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,020.28650	1,709.234	23.45	0.9213	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			141.28650	45.234	23.45	0.0787	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,181.67680	1,897.998	24.03	0.9395	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			102.67680	33.998	24.03	0.0605	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,439.61340	3,145.819	22.51	0.8716	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			298.61340	198.819	22.51	0.1284	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,362.10530	3,060.625	22.47	0.8637	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			321.10530	213.625	22.47	0.1363	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,285.81000	2,976.288	22.42	0.8555	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			344.81000	229.288	22.42	0.1445	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.02660		1.95970			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.06270		1.99410			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.10150		2.03140			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.13750		2.06590			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Future												0.00	0	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			18.48340	81.097	20.03	0.1678	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,621.48340	1,015.097	20.03	0.8322	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			15.31260	68.135	20.18	0.1450	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,718.31260	1,102.135	20.18	0.8550	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			12.68490	57.074	20.32	0.1248	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,815.68490	1,191.074	20.32	0.8752	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			384.12720	627.311	19.32	0.4187	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,643.12720	1,200.311	19.32	0.5813	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			363.63530	594.339	19.41	0.4021	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,722.63530	1,267.339	19.41	0.5979	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			344.29130	562.933	19.50	0.3859	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,803.29130	1,335.933	19.50	0.6141	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			821.69740	1,130.754	19.23	0.5049	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,707.69740	1,315.754	19.23	0.4951	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			791.46740	1,091.636	19.30	0.4922	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,777.46740	1,376.635	19.30	0.5078	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			762.34270	1,053.773	19.38	0.4797	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,848.34270	1,438.773	19.38	0.5203	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,222.07430	1,578.121	19.40	0.5535	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,763.07430	1,403.121	19.40	0.4465	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,186.09630	1,533.105	19.43	0.5430	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,827.09630	1,458.105	19.43	0.4570	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,151.11930	1,489.160	19.47	0.5325	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,892.11930	1,514.160	19.47	0.4675	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.15420		0.14920			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15330		0.14880			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15350		0.14790			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07910		0.07650			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06440		0.06100			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.05990		0.05700			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.40520		10.14540			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.53240		10.26630			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
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.68380		10.41150			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,007.57170	1,265.989	22.10	0.9953	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			2.17170	0.789	22.10	0.0047	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			997.66890	1,256.026	22.04	0.9951	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			2.26890	0.826	22.04	0.0049	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			987.73130	1,246.063	21.99	0.9949	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			2.33130	0.863	21.99	0.0051	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,276.24290	1,536.045	16.16	0.9644	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			19.94290	13.645	16.16	0.0356	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,295.47920	1,555.538	16.24	0.9657	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			19.17920	13.138	16.24	0.0343	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,285.85730	1,545.789	16.20	0.9650	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			19.55730	13.389	16.20	0.0350	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,086.69640	1,320.052	15.81	0.8597	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			135.19640	96.252	15.81	0.1403	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,078.69310	1,311.598	15.80	0.8578	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			137.19310	97.798	15.80	0.1422	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,070.71510	1,303.160	15.79	0.8559	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			139.21510	99.360	15.79	0.1441	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Future			1.40030		1.37600			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.41600		1.39130			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.43180		1.40660			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.44660		1.42060			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			0.00000	3.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			240.00000	0.000		0.0000	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			340.00000	97.000		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			440.00000	197.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			713.00000	960.000		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			613.00000	860.000		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			513.00000	760.000		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	118.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			134.00000	0.000		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
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			66.00000	318.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	218.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			34.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			106.00000	366.000		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			6.00000	266.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			206.00000	466.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10160		1.10060			0.0000	0.00	0	2
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10480		1.10390			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10860		1.10770			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2
Total QUANTO € / \$												0.00	0	2
RAIN	On	13/06/2016	Foreign Exchange Future			27,803.11000		26,878.73000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			11.16960		10.80490			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.33520		10.96580			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			830.73690	1,191.913	22.04	0.9882	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			5.83690	2.313	22.04	0.0118	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			820.88990	1,182.010	21.99	0.9878	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			5.98990	2.410	21.99	0.0122	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			811.04790	1,172.110	21.94	0.9873	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			6.14790	2.510	21.94	0.0127	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			891.59420	1,211.961	17.28	0.8791	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			115.79420	66.761	17.28	0.1209	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			883.73910	1,203.085	17.25	0.8773	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			117.93910	67.885	17.25	0.1227	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			875.91250	1,194.450	17.25	0.8753	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			120.11250	69.250	17.25	0.1247	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Future			5.31590		5.16750			0.0000	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Future			5.26750		5.12250			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Call			677.83280	826.009	24.75	0.9987	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			0.33280	0.109	24.75	0.0013	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			667.86100	816.020	24.65	0.9986	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			0.36100	0.120	24.65	0.0014	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			657.89170	806.031	24.55	0.9985	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			0.39170	0.131	24.55	0.0015	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Call			418.13630	543.902	17.55	0.8642	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.76	Put			55.63630	36.402	17.55	0.1358	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Call			410.08710	535.254	17.51	0.8599	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.77	Put			57.58710	37.754	17.51	0.1401	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Call			402.09480	526.648	17.48	0.8555	0.00	0	0
TRY / R On 13/06/2016 Foreign Exchange Option	4.78	Put			59.59480	39.148	17.48	0.1445	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 14/03/2016 Foreign Exchange Future			1.35900		1.31430			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.27700		1.23240			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									3361995892.50	208,397	1,420,598
Total Options									35502268.66	64,750	2,696,400
Grand Total:									3,397,498,161.16	273,147	4,116,998