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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/02/2016 Foreign Exchange Future			15.93770		15.58970			0.0000	6,247,578.40	392	0
\$ / R On 29/02/2016 Foreign Exchange Future			15.94070		15.58970			0.0000	0.00	0	306
\$ / R On 01/03/2016 Foreign Exchange Future			15.94070		15.58390			0.0000	0.00	0	0
\$ / R On 02/03/2016 Foreign Exchange Future			15.94070		15.58680			0.0000	0.00	0	0
\$ / R On 03/03/2016 Foreign Exchange Future			15.94370		15.58980			0.0000	0.00	0	269
\$ / R On 04/03/2016 Foreign Exchange Future			15.94660		15.59270			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.95550		15.60160			0.0000	0.00	0	301
\$ / R On 08/03/2016 Foreign Exchange Future			15.95850		15.60460			0.0000	0.00	0	0
\$ / R On 09/03/2016 Foreign Exchange Future			15.96160		15.60750			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.96780		15.61350			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.97710		15.62240			0.0000	589,618,898.40	36,904	773,546
\$ / R On 15/03/2016 Foreign Exchange Future			15.98020		15.62540			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.98330		15.62840			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.00510		15.64920			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.02370		15.66710			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			16.02990		15.67310			0.0000	0.00	0	359
\$ / R On 04/04/2016 Foreign Exchange Future			16.04260		15.68520			0.0000	0.00	0	140
\$ / R On 05/04/2016 Foreign Exchange Future			16.04570		15.68830			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			16.04890		15.69130			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			16.05210		15.69430			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			16.06480		15.70650			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/04/2016	Foreign Exchange Future			16.07740		15.71860			0.0000	0.00	0	2,267
\$ / R	On	18/04/2016	Foreign Exchange Future			16.08700		15.72770			0.0000	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Future			16.09330		15.73380			0.0000	0.00	0	700
\$ / R	On	25/04/2016	Foreign Exchange Future			16.10920		15.74900			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.11230		15.75200			0.0000	0.00	0	180
\$ / R	On	29/04/2016	Foreign Exchange Future			16.12180		15.76120			0.0000	0.00	0	500
\$ / R	On	04/05/2016	Foreign Exchange Future			16.13770		15.77640			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			16.15660		15.79470			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.16610		15.80380			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			16.17550		15.81300			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			16.17870		15.81600			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			16.18500		15.82210			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			16.19760		15.83430			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			16.21020		15.84650			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.22280		15.85870			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			16.24240		15.87740			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.24900		15.88370			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.25230		15.88680			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.26540		15.89940			0.0000	157,367,745.00	9,675	209,702
\$ / R	On	24/06/2016	Foreign Exchange Future			16.30160		15.93380			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.31480		15.94630			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			16.40690		16.03400			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.41020		16.03710			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.45950		16.08400			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.47270		16.09660			0.0000	0.00	0	105
\$ / R	On	26/08/2016	Foreign Exchange Future			16.50890		16.13100			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.54550		16.16630			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.55230		16.17280			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.55570		16.17610			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.56920		16.18910			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.57600		16.19570			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.58950		16.20880			0.0000	142,636,521.00	8,598	150,895
\$ / R	On	28/09/2016	Foreign Exchange Future			16.62000		16.23820			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.71480		16.32970			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.82660		16.43760			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.88240		16.49170			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.90000		16.50870			0.0000	118,300,000.00	7,000	33,853
\$ / R	On	13/03/2017	Foreign Exchange Future			17.17880		16.77910			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.38840		17.00130			0.0000	0.00	0	0
Total \$ / R Future												1,014,170,742.80	62,569	1,176,217
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			939.81870	1,287.700	12.42	1.0000	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			0.11870	0.000	12.42	0.0000	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,669.77190	2,020.701	35.44	1.0000	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			0.07190	0.001	35.44	0.0000	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			991.53220	1,341.081	34.76	0.9975	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			1.83220	0.381	34.76	0.0025	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Call			13.70460	35.753	19.50	0.2224	0.00	0	5,000
\$ / R	On	29/02/2016	Foreign Exchange Option	16.16	Put			584.00460	255.053	19.50	0.7776	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Call			414.85150	751.378	28.36	0.9471	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	15.20	Put			30.95150	10.678	28.36	0.0529	0.00	0	0
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Call			12.40760	31.128	20.03	0.1747	0.00	0	2,500
\$ / R	On	01/03/2016	Foreign Exchange Option	16.26	Put			688.50760	350.428	20.03	0.8253	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			989.48230	1,341.914	30.45	0.9935	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			2.68230	1.214	30.45	0.0065	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			979.62330	1,331.974	30.41	0.9932	0.00	0	20,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			2.82330	1.274	30.41	0.0068	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			969.77130	1,322.037	30.37	0.9929	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			2.97130	1.337	30.37	0.0071	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Call			192.76550	477.600	24.00	0.8443	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.50	Put			105.96550	36.900	24.00	0.1557	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Call			56.84590	189.023	19.55	0.5922	0.00	0	2,000
\$ / R	On	02/03/2016	Foreign Exchange Option	15.86	Put			330.04590	108.324	19.55	0.4078	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Call			79.20670	258.515	21.04	0.6453	0.00	0	0
\$ / R	On	03/03/2016	Foreign Exchange Option	15.79	Put			279.40670	104.815	21.04	0.3547	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call			237.53480	517.022	22.05	0.8435	0.00	0	2,500
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put			114.83480	40.422	22.05	0.1565	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call			1,124.93450	1,477.511	27.26	0.9952	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put			2.23450	0.911	27.26	0.0048	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			957.81930	1,309.337	24.39	0.9836	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			6.21930	3.837	24.39	0.0164	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call			511.19710	832.526	19.64	0.9408	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put			46.59710	14.026	19.64	0.0592	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call			248.63480	492.382	19.34	0.7826	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put			181.13480	70.782	19.34	0.2174	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call			213.57460	440.218	19.39	0.7425	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put			216.07460	88.618	19.39	0.2575	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,083.52980	3,437.833	34.10	0.9999	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.02980	0.033	34.10	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,572.40000	4,927.103	40.68	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00000	0.003	40.68	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00030	0.001	37.51	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,527.60030	7,172.901	37.51	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	37.51	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,377.60000	134,022.900	37.51	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			1.42380	1.929	24.73	0.0070	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,619.02380	2,264.829	24.73	0.9930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.29550	0.264	34.38	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,607.89550	4,253.164	34.38	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.00460	0.012	37.51	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,427.60460	6,072.912	37.51	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			7.69110	19.203	21.45	0.0612	0.00	0	12,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put		1,565.29110	1,222.103	21.45	0.9388	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call		5.08800	10.475	21.79	0.0357	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put		1,792.68800	1,443.375	21.79	0.9643	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call		3.40070	5.659	22.28	0.0203	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put		2,031.00070	1,678.559	22.28	0.9797	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call		17.18810	43.708	20.96	0.1244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put		1,244.78810	916.608	20.96	0.8756	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		15.19220	38.741	21.03	0.1123	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		1,292.79220	961.641	21.03	0.8877	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call		11.84960	30.302	21.18	0.0910	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put		1,389.44960	1,053.202	21.18	0.9090	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		39.97670	95.623	20.29	0.2378	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		917.57670	618.523	20.29	0.7622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call		35.52570	85.909	20.39	0.2181	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put		963.12570	658.809	20.39	0.7819	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		21.96010	55.179	20.78	0.1513	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,149.56010	828.079	20.78	0.8487	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call		67.74860	153.328	19.84	0.3435	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put		715.34860	446.228	19.84	0.6565	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		57.86980	133.301	19.98	0.3087	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		775.46980	496.201	19.98	0.6913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call		44.94040	106.270	20.19	0.2586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put		872.54040	579.170	20.19	0.7414	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		96.23670	208.375	19.52	0.4303	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		583.83670	341.275	19.52	0.5697	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		88.26560	193.336	19.60	0.4078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		615.86560	366.236	19.60	0.5922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		79.12540	175.756	19.70	0.3803	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		656.72540	398.656	19.70	0.6197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		149.14760	304.594	19.26	0.5546	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		426.74760	227.494	19.26	0.4454	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		124.03520	259.175	19.30	0.5006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		491.63520	272.075	19.30	0.4994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		121.48140	254.428	19.30	0.4946	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		499.08140	277.328	19.30	0.5054	0.00	0	502
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		200.29510	391.121	19.19	0.6430	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		327.89510	164.021	19.19	0.3570	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call		192.75540	378.808	19.20	0.6314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put		340.35540	171.708	19.20	0.3686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		164.84530	331.937	19.24	0.5844	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		392.44530	204.837	19.24	0.4156	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		269.43650	497.886	19.12	0.7308	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		237.03650	110.785	19.12	0.2692	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		264.47260	490.795	19.12	0.7256	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		242.07260	113.695	19.12	0.2744	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call		220.16910	422.923	19.17	0.6714	0.00	0	0

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\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			297.76910	145.823	19.17	0.3286	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			289.92320	526.779	19.10	0.7511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			217.52320	99.679	19.10	0.2489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			284.70560	519.477	19.10	0.7461	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			222.30560	102.377	19.10	0.2539	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			279.55290	512.227	19.11	0.7410	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			227.15290	105.127	19.11	0.2590	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			339.73610	594.779	19.06	0.7941	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			177.33610	77.679	19.06	0.2059	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			316.96130	564.061	19.07	0.7755	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			194.56130	86.960	19.07	0.2245	113,048.65	1,300	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			300.54790	541.539	19.09	0.7610	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			208.14790	94.439	19.09	0.2390	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			475.61240	767.694	18.96	0.8767	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			103.21240	40.594	18.96	0.1233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			461.52870	750.467	18.97	0.8700	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			109.12870	43.367	18.97	0.1300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			345.58890	602.579	19.05	0.7986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			173.18890	75.479	19.05	0.2014	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			564.80460	876.371	19.35	0.9075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			72.40460	29.271	19.35	0.0925	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			541.77700	848.415	19.17	0.9014	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			79.37700	31.315	19.17	0.0986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			511.81810	811.373	18.94	0.8926	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			89.41810	34.273	18.94	0.1074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			644.80350	970.497	19.94	0.9253	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			52.40350	23.397	19.94	0.0747	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			636.58970	961.025	19.88	0.9237	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			54.18970	23.925	19.88	0.0763	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			572.58310	885.720	19.41	0.9094	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			70.18310	28.620	19.41	0.0906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			678.10110	1,008.503	20.18	0.9314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			45.70110	21.403	20.18	0.0686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			669.71090	998.984	20.12	0.9299	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			47.31090	21.884	20.12	0.0701	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			661.36470	989.477	20.06	0.9284	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			48.96470	22.377	20.06	0.0716	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			892.35700	1,239.730	21.60	0.9589	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			19.95700	12.630	21.60	0.0411	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			844.79320	1,191.183	21.30	0.9543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			22.39320	14.083	21.30	0.0457	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			755.43730	1,094.637	20.71	0.9434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			33.03730	17.537	20.71	0.0566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,133.85610	1,484.494	23.08	0.9757	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			11.45610	7.394	23.08	0.0243	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,046.34110	1,396.050	22.55	0.9707	0.00	0	1,204

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	14.59	Put		13.94110	8.950	22.55	0.0293	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		940.21650	1,288.434	21.89	0.9630	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		17.81650	11.334	21.89	0.0370	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,369.31580	1,721.174	24.17	0.9863	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		6.91580	4.074	24.17	0.0137	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,320.06580	1,671.779	23.99	0.9844	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		7.66580	4.679	23.99	0.0156	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,163.13980	1,514.040	23.26	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		10.73980	6.940	23.26	0.0228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,527.41150	1,879.701	24.74	0.9910	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		5.01150	2.601	24.74	0.0090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,428.52110	1,780.546	24.38	0.9883	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		6.12110	3.446	24.38	0.0117	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,418.64620	1,770.644	24.35	0.9880	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		6.24620	3.544	24.35	0.0120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,685.15530	2,038.749	25.31	0.9942	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		2.75530	1.649	25.31	0.0058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,675.28800	2,028.797	25.28	0.9940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		2.88800	1.697	25.28	0.0060	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,626.03760	1,979.058	25.10	0.9932	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		3.63760	1.958	25.10	0.0068	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,992.94850	2,347.769	26.42	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		0.54850	0.669	26.42	0.0024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,873.46340	2,228.051	25.99	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		1.06340	0.951	25.99	0.0034	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,863.52130	2,218.080	25.95	0.9965	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		1.12130	0.980	25.95	0.0035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,362.45100	2,717.321	27.74	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		0.05100	0.221	27.74	0.0008	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,122.65280	2,477.555	26.88	0.9983	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		0.25280	0.455	26.88	0.0017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,072.74310	2,427.628	26.70	0.9981	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		0.34310	0.528	26.70	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,672.40450	3,027.186	28.85	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.00450	0.086	28.85	0.0003	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,522.41530	2,877.236	28.31	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		0.01530	0.136	28.31	0.0005	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,422.43290	2,777.284	27.95	0.9993	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.03290	0.184	27.95	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,072.40010	3,427.138	31.15	0.9999	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.00010	0.038	31.15	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,882.40070	3,237.150	29.81	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.00070	0.050	29.81	0.0002	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,822.40120	3,177.154	29.38	0.9998	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.00120	0.054	29.38	0.0002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,562.40000	3,917.120	34.61	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	12.06	Put			0.00000	0.020	34.61	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,512.40000	3,867.122	34.25	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.00000	0.022	34.25	0.0001	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,362.40000	3,717.126	33.19	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.00000	0.026	33.19	0.0001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,622.40000	3,977.119	35.03	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.00000	0.019	35.03	0.0001	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,582.40000	3,937.120	34.75	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.00000	0.020	34.75	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,572.40000	3,927.120	34.68	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.00000	0.020	34.68	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,792.40000	4,147.115	36.23	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.00000	0.015	36.23	0.0001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,712.40000	4,067.117	35.67	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.00000	0.017	35.67	0.0001	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,672.40000	4,027.118	35.38	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.00000	0.018	35.38	0.0001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,072.40000	4,427.111	38.21	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.00000	0.011	38.21	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,022.40000	4,377.111	37.86	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.00000	0.011	37.86	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,822.40000	4,177.115	36.44	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.00000	0.015	36.44	0.0000	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			195.11060	377.151	19.30	0.6182	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			359.71060	186.950	19.30	0.3818	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,019.30340	1,365.626	22.10	0.9624	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			20.90340	12.326	22.10	0.0376	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,289.07110	2,643.681	26.70	0.9986	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.67110	0.381	26.70	0.0014	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,981.55420	2,336.962	23.63	0.9943	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			2.35420	1.862	23.63	0.0057	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			755.07500	1,073.371	19.55	0.9044	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			75.87500	38.271	19.55	0.0956	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			585.95380	860.857	18.64	0.8223	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			168.85380	87.157	18.64	0.1777	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			236.47260	390.077	18.92	0.5395	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			529.37260	326.377	18.92	0.4605	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,867.15720	4,223.770	29.53	0.9998	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.05720	0.070	29.53	0.0002	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,169.14550	2,525.725	23.16	0.9944	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			2.04550	2.025	23.16	0.0056	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			86.22620	147.439	20.30	0.2550	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,143.12620	847.539	20.30	0.7450	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	30.49	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,504.80000	100,147.400	30.49	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			312.24330	486.127	18.84	0.5830	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			493.94330	310.427	18.84	0.4170	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			97.30510	158.872	20.23	0.2570	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,199.00510	903.172	20.23	0.7430	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			260.88370	406.138	18.96	0.5160	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			609.58370	397.238	18.96	0.4840	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			212.80270	333.419	19.29	0.4451	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			748.50270	511.319	19.29	0.5549	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			308.39200	465.743	18.81	0.5451	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			581.89200	380.943	18.81	0.4549	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			366.63030	540.942	18.88	0.5809	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			538.03030	353.542	18.88	0.4191	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			106.65000	160.251	20.56	0.2294	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,468.95000	1,163.251	20.56	0.7706	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,778.21980	2,130.938	20.10	0.9711	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			20.51980	13.938	20.10	0.0289	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			607.49220	849.080	18.43	0.7401	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			299.79220	182.080	18.43	0.2599	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			170.51060	252.131	19.93	0.3255	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,146.71060	868.831	19.93	0.6745	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			172.00690	249.280	19.98	0.3121	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,233.00690	950.080	19.98	0.6879	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			198.36060	286.006	19.80	0.3451	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,136.36060	863.706	19.80	0.6549	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,264.95700	2,621.750	21.29	0.9818	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			12.95700	9.450	21.29	0.0182	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			526.82640	736.284	18.54	0.6614	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			434.82640	283.984	18.54	0.3386	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			292.29420	417.718	19.15	0.4592	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			830.29420	595.418	19.15	0.5408	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,952.65360	4,312.792	25.38	0.9990	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.65360	0.492	25.38	0.0010	0.00	0	250
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			325.35780	458.963	19.07	0.4821	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			794.15780	567.163	19.07	0.5179	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			229.26050	322.213	19.78	0.3600	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,152.86050	884.513	19.78	0.6400	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,577.13980	1,918.206	18.83	0.9331	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			62.43980	41.606	18.83	0.0669	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			679.58230	908.312	18.38	0.7036	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			394.88230	261.712	18.38	0.2964	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			480.09330	652.280	18.83	0.5703	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			656.29330	466.180	18.83	0.4297	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			489.13130	661.551	18.78	0.5695	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			666.13130	476.051	18.78	0.4305	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			232.10160	316.489	20.19	0.3292	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,366.10160	1,087.789	20.19	0.6708	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			630.66210	839.060	18.59	0.6508	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			508.56210	354.060	18.59	0.3492	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			830.23930	1,076.442	18.26	0.7389	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			355.93930	238.842	18.26	0.2611	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			492.40940	652.728	19.00	0.5397	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			775.90940	572.528	19.00	0.4603	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			324.97420	434.566	19.85	0.4010	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,178.47420	924.366	19.85	0.5990	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,049.26270	4,412.986	24.78	0.9957	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.76270	2.786	24.78	0.0043	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,372.72270	2,730.036	20.07	0.9696	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			26.22270	19.836	20.07	0.0304	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,229.34070	1,527.030	18.11	0.8473	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			190.64070	124.230	18.11	0.1527	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,682.16830	4,047.175	22.80	0.9928	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			4.76830	4.775	22.80	0.0072	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			848.28540	1,084.747	18.30	0.7149	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			420.88540	292.347	18.30	0.2851	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,436.53300	1,749.113	18.16	0.8764	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			152.83300	100.113	18.16	0.1236	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			691.38140	895.244	18.67	0.6349	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			587.68140	426.244	18.67	0.3651	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,618.72000	2,978.854	19.72	0.9753	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			21.92000	16.554	19.72	0.0247	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,609.09540	2,969.112	19.70	0.9749	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			22.29540	16.812	19.70	0.0251	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,599.47640	2,959.373	19.69	0.9746	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			22.67640	17.073	19.69	0.0254	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.13200	5.158	22.58	0.0076	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,001.57820	3,365.348	20.12	0.9848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			12.17820	9.948	20.12	0.0152	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,913.68800	3,276.175	19.83	0.9835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			14.28800	10.775	19.83	0.0165	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,719.55660	3,080.266	19.62	0.9778	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			20.15660	14.866	19.62	0.0222	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,632.81970	2,992.522	19.52	0.9748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			23.41970	17.122	19.52	0.0252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,623.20880	2,982.790	19.51	0.9744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			23.80880	17.390	19.51	0.0256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,613.60430	2,973.062	19.50	0.9740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			24.20430	17.662	19.50	0.0260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,432.26380	2,789.004	19.30	0.9662	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			32.86380	23.604	19.30	0.0338	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,403.84930	2,760.088	19.27	0.9648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			34.44930	24.688	19.27	0.0352	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,790.48710	2,128.707	18.56	0.9186	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			91.08710	63.307	18.56	0.0814	0.00	0	2,650

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	14.25	Call		1,746.76170	2,083.003	18.50	0.9138	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		97.36170	67.603	18.50	0.0862	0.00	0	3,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,538.17000	1,858.402	18.24	0.8864	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		138.77000	93.002	18.24	0.1136	0.00	0	17,500	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call		1,350.43380	1,652.436	18.11	0.8529	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put		191.03380	127.036	18.11	0.1471	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call		1,342.87680	1,644.220	18.11	0.8513	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put		193.47680	128.820	18.11	0.1487	0.00	0	47,500	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,268.56050	1,563.094	18.14	0.8344	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		219.16050	147.694	18.14	0.1656	0.00	0	8,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,210.75950	1,499.595	18.17	0.8202	0.00	0	330	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		241.35950	164.195	18.17	0.1798	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call		1,182.42080	1,468.329	18.18	0.8129	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put		253.02080	172.929	18.18	0.1871	0.00	0	35,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,161.41600	1,445.096	18.19	0.8073	0.00	0	53,633	
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		262.01600	179.696	18.19	0.1927	0.00	0	15,840	
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call		660.16650	853.763	18.77	0.6078	0.00	0	500	
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put		660.76650	488.363	18.77	0.3922	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		619.04560	801.533	18.87	0.5838	0.00	0	2,650	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		719.64560	536.133	18.87	0.4162	0.00	0	41,005	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		599.37120	776.358	18.92	0.5718	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		749.97120	560.958	18.92	0.4282	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		580.27790	751.806	18.97	0.5599	0.00	0	3,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		780.87790	586.406	18.97	0.4401	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call		554.49280	718.463	19.04	0.5432	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put		825.09280	623.063	19.04	0.4568	0.00	0	10,000	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		533.24730	690.832	19.10	0.5291	0.00	0	750	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		863.84730	655.432	19.10	0.4709	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call		522.91660	677.532	19.13	0.5220	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put		883.51660	672.132	19.13	0.4780	0.00	0	5,300	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call		446.89160	581.774	19.50	0.4673	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put		1,047.49160	816.374	19.50	0.5327	0.00	0	300	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		438.17780	570.717	19.54	0.4607	0.00	0	36,230	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,068.77780	835.317	19.54	0.5393	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		432.45910	563.452	19.57	0.4563	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		1,083.05910	848.052	19.57	0.5437	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		410.31930	535.251	19.69	0.4391	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		1,140.91930	899.851	19.69	0.5609	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call		404.95940	528.408	19.72	0.4348	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put		1,155.55940	913.008	19.72	0.5652	0.00	0	14	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		364.94390	476.580	19.97	0.4017	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,275.54390	1,021.180	19.97	0.5983	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call		339.92190	443.807	20.13	0.3800	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put		1,360.52190	1,098.407	20.13	0.6200	0.00	0	0	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		337.73700	440.938	20.15	0.3781	0.00	0	700	
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,368.33700	1,105.538	20.15	0.6219	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call		333.41110	435.256	20.18	0.3742	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put		1,384.01110	1,119.856	20.18	0.6258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call		322.85070	421.357	20.26	0.3647	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put		1,423.45070	1,155.957	20.26	0.6353	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		310.63650	405.316	20.35	0.3536	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,471.23650	1,199.916	20.35	0.6464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call		304.71290	397.676	20.40	0.3482	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put		1,495.31290	1,222.276	20.40	0.6518	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		194.14180	256.251	21.60	0.2408	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		2,084.74180	1,780.851	21.60	0.7592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call		169.37790	224.493	21.93	0.2148	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put		2,269.97790	1,959.093	21.93	0.7852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		161.89130	214.618	22.03	0.2067	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,332.49130	2,019.218	22.03	0.7933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		151.81130	201.294	22.18	0.1956	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,422.41130	2,105.894	22.18	0.8044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call		115.62040	153.268	22.80	0.1540	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put		2,816.22040	2,487.868	22.80	0.8460	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,744.53200	4,110.558	22.58	0.9924	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,101.24810	1,371.288	18.32	0.7704	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		337.44810	239.688	18.32	0.2296	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		453.48780	583.947	19.76	0.4500	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,159.68780	922.347	19.76	0.5500	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,482.33080	2,841.504	18.74	0.9637	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		36.03080	26.704	18.74	0.0363	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		474.59240	608.052	19.70	0.4582	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,148.29240	913.251	19.70	0.5418	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		369.62230	474.194	20.31	0.3783	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		1,463.32230	1,199.394	20.31	0.6217	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		4,151.07190	4,519.630	23.11	0.9935	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		4.77190	4.830	23.11	0.0065	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call		591.43750	739.622	19.67	0.4884	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put		1,157.43750	932.722	19.67	0.5116	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call		262.57390	332.782	22.03	0.2555	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put		2,418.57390	2,115.882	22.03	0.7445	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		386.59400	483.438	20.91	0.3491	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		1,799.49400	1,523.238	20.91	0.6509	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		4,243.61160	4,616.783	21.93	0.9918	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		6.51160	6.584	21.93	0.0082	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		2,580.54180	2,942.273	17.89	0.9598	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		43.44180	32.073	17.89	0.0402	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		453.59430	567.466	20.42	0.3975	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		1,546.49430	1,287.266	20.42	0.6025	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		3,396.54330	3,772.561	18.60	0.9832	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		12.54330	13.061	18.60	0.0168	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		1,110.07320	1,352.566	18.47	0.7030	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			546.07320	413.066	18.47	0.2970	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			664.81530	820.314	19.66	0.5022	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,178.21530	957.614	19.66	0.4978	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			434.85230	533.456	21.20	0.3481	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,003.85230	1,724.556	21.20	0.6519	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			392.24170	483.334	21.55	0.3204	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,191.24170	1,904.434	21.55	0.6796	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,339.30690	4,717.197	20.97	0.9904	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.30690	8.297	20.97	0.0096	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,682.14620	3,042.465	16.89	0.9596	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			51.14620	33.565	16.89	0.0404	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,541.22240	2,892.345	16.67	0.9471	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			74.92240	46.845	16.67	0.0529	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			460.61100	561.106	21.19	0.3537	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,034.31100	1,755.606	21.19	0.6463	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			448.81910	547.344	21.28	0.3464	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,082.51910	1,801.844	21.28	0.6536	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,719.48220	3,077.830	16.42	0.9611	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			53.18220	32.330	16.42	0.0389	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,479.46750	2,826.853	16.76	0.9404	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			86.66750	54.553	16.76	0.0596	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			561.27500	683.585	20.56	0.4134	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,688.47500	1,431.285	20.56	0.5866	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,731.28660	3,086.275	16.16	0.9626	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			55.18660	30.575	16.16	0.0374	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			459.43620	558.566	21.28	0.3495	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,083.33620	1,802.866	21.28	0.6505	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			323.08930	396.926	22.48	0.2588	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,843.98930	2,537.726	22.48	0.7412	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,600.46930	1,890.540	18.20	0.7969	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			361.36930	271.340	18.20	0.2031	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,928.71300	3,286.628	15.75	0.9733	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			43.01300	20.628	15.75	0.0267	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,947.18400	3,306.065	15.77	0.9739	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			41.48400	20.065	15.77	0.0261	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,937.94380	3,296.169	15.74	0.9738	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			42.24380	20.169	15.74	0.0262	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,947.02180	2,252.239	17.53	0.8618	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			238.22180	162.739	17.53	0.1382	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			889.88100	1,073.893	19.35	0.5669	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,041.08100	844.393	19.35	0.4331	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			718.97750	871.140	19.98	0.4870	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,370.17750	1,141.640	19.98	0.5130	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			552.32090	667.916	20.81	0.3960	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,843.52090	1,578.416	20.81	0.6040	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,941.82620	3,300.693	15.72	0.9728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			43.02620	21.193	15.72	0.0272	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			509.84530	616.481	21.09	0.3708	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,001.04530	1,726.981	21.09	0.6292	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			247.65020	301.103	23.49	0.1999	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,588.85020	3,261.603	23.49	0.8001	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			834.61910	1,008.471	19.54	0.5423	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,135.81910	928.971	19.54	0.4577	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,006.57750	3,369.602	15.89	0.9743	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			37.77750	20.102	15.89	0.0257	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,960.27360	3,320.117	15.73	0.9735	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			41.47360	20.617	15.73	0.0265	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,951.04390	3,310.224	15.70	0.9733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			42.24390	20.724	15.70	0.0267	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,805.85330	3,156.010	16.17	0.9589	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			67.65330	36.010	16.17	0.0411	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			435.82340	526.417	21.85	0.3178	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,447.62340	2,156.417	21.85	0.6822	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			409.11510	494.862	22.05	0.3016	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,580.91510	2,284.861	22.05	0.6984	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,450.81810	4,830.764	20.32	0.9885	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.61810	10.764	20.32	0.0115	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			418.52910	499.753	22.47	0.2864	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,938.82910	2,634.953	22.47	0.7136	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,544.06390	4,928.072	19.96	0.9868	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			14.36390	13.272	19.96	0.0132	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,909.05250	3,260.804	16.32	0.9526	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			79.35250	46.004	16.32	0.0474	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			430.44830	513.725	22.38	0.2933	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,870.74830	2,568.925	22.38	0.7067	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			427.94690	503.904	22.98	0.2702	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,390.34690	3,077.304	22.98	0.7298	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,653.31970	5,040.638	19.18	0.9865	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			15.71970	14.038	19.18	0.0135	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,028.40350	3,382.399	16.34	0.9475	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			90.80350	55.799	16.34	0.0525	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,869.38670	4,251.957	17.50	0.9724	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			37.68670	29.557	17.50	0.0276	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,888.69290	4,271.467	17.53	0.9728	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			36.99290	29.067	17.53	0.0272	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,879.03840	4,261.711	17.52	0.9726	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			37.33840	29.311	17.52	0.0274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,276.43950	3,638.849	15.64	0.9615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			67.73950	38.849	15.64	0.0385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,267.53610	3,629.568	15.66	0.9609	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			68.83610	39.568	15.66	0.0391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			3,232.05490	3,592.610	15.73	0.9585	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	26.94	Put			10,467.11280	10,089.246	26.51	0.9664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,725.15080	5,115.355	18.92	0.9857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.45080	15.355	18.92	0.0143	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			6,671.06050	6,328.046	26.51	0.8792	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,348.11150	3,716.975	15.82	0.9635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			59.41150	36.975	15.82	0.0365	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,285.35390	3,648.609	15.67	0.9617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			66.65390	38.609	15.67	0.0383	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			35.81280	49.246	26.51	0.0336	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,845.65900	4,497.884	25.47	0.7969	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			328.13910	381.961	25.88	0.1943	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,059.43910	4,721.961	25.88	0.8057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			321.06480	378.193	25.99	0.1922	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,112.36480	4,778.193	25.99	0.8078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			169.76050	218.046	26.51	0.1208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,248.24970	3,908.051	24.35	0.7698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			366.58950	412.283	25.12	0.2109	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,657.88950	4,312.283	25.12	0.7891	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			360.35860	404.947	25.29	0.2069	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,751.65860	4,404.947	25.29	0.7931	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			354.35900	397.884	25.47	0.2031	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,990.38870	3,654.149	23.86	0.7560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			412.51920	466.404	24.00	0.2399	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,063.81920	3,726.404	24.00	0.7601	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			401.49660	453.408	24.24	0.2331	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,192.79660	3,853.408	24.24	0.7669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			396.94970	448.051	24.35	0.2302	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,689.74970	3,362.735	23.36	0.7370	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			442.82570	504.499	23.44	0.2592	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,744.12570	3,414.500	23.44	0.7408	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			430.20620	487.267	23.63	0.2509	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,871.50620	3,537.267	23.63	0.7491	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			419.08870	474.149	23.86	0.2440	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,161.80260	2,855.774	22.64	0.6950	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			506.03480	588.815	22.76	0.2975	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,247.33480	2,938.815	22.76	0.7025	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			453.23690	519.735	23.30	0.2663	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,644.53690	3,319.735	23.30	0.7337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			448.44970	512.735	23.36	0.2630	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,942.05240	2,642.899	22.32	0.6744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			546.37810	636.072	22.43	0.3183	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,017.67810	2,716.072	22.43	0.6817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			543.24720	632.409	22.45	0.3167	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,034.54720	2,732.409	22.45	0.6833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			520.50260	605.774	22.64	0.3050	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,270.20550	1,997.564	21.32	0.5984	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			646.16710	752.673	21.74	0.3675	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,547.46710	2,262.673	21.74	0.6325	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			638.44940	743.665	21.79	0.3638	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,579.74940	2,293.665	21.79	0.6362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			560.75240	652.899	22.32	0.3256	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,340.26550	1,130.856	19.83	0.4459	0.00	0	7,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			853.77790	995.181	20.66	0.4613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,855.07790	1,605.181	20.66	0.5387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			806.71070	940.106	20.87	0.4410	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,988.01070	1,730.106	20.87	0.5590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			718.90550	837.564	21.32	0.4016	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,160.88270	967.622	19.51	0.4073	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,175.78740	1,370.395	19.58	0.5846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,197.08740	1,000.395	19.58	0.4154	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,114.64590	1,300.358	19.76	0.5633	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,295.94590	1,090.358	19.76	0.4367	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,088.96550	1,270.856	19.83	0.5541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			895.01050	729.787	19.00	0.3427	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,312.85760	1,526.813	19.22	0.6296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,004.15760	826.813	19.22	0.3704	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,227.94790	1,430.060	19.44	0.6022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,119.24790	930.060	19.44	0.3978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,199.58270	1,397.622	19.51	0.5927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			649.76330	523.970	18.61	0.2746	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,620.33530	1,879.227	18.64	0.7162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			681.63530	549.227	18.64	0.2838	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,500.76400	1,739.164	18.78	0.6851	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			792.06400	639.164	18.78	0.3149	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,403.71050	1,629.787	19.00	0.6573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			529.86390	424.033	18.48	0.2360	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,832.20550	2,117.150	18.48	0.7628	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			533.50550	427.150	18.48	0.2372	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,714.36260	1,989.169	18.57	0.7385	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			605.66260	489.169	18.57	0.2615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,658.46330	1,923.970	18.61	0.7254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			430.91810	337.932	18.30	0.2001	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,982.32440	2,279.168	18.38	0.7911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			453.62440	359.168	18.38	0.2089	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,968.94750	2,264.776	18.39	0.7887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			460.24750	364.776	18.39	0.2113	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,838.56390	2,124.033	18.48	0.7640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			73.35490	42.610	15.73	0.0415	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,100.90760	3,455.580	15.97	0.9486	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			92.20760	55.580	15.97	0.0514	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,226.16510	2,525.391	17.84	0.8356	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			347.46510	255.391	17.84	0.1644	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	14.91	Call			2,029.61810	2,327.932	18.30	0.7999	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,395.76670	1,588.139	19.75	0.5895	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,366.66670	1,159.339	19.75	0.4105	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,302.71790	1,485.374	20.05	0.5610	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,523.61790	1,306.574	20.05	0.4390	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			707.36690	803.421	22.62	0.3423	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,308.26690	3,004.621	22.62	0.6577	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			483.29020	532.449	25.18	0.2330	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,124.19020	4,773.649	25.18	0.7670	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,851.30000	2,111.448	18.88	0.7088	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			812.20000	672.648	18.88	0.2912	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,080.52510	2,357.431	18.53	0.7558	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			641.42510	518.631	18.53	0.2442	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,074.51530	2,351.212	18.54	0.7546	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			645.41530	522.412	18.54	0.2454	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,068.52560	2,345.014	18.55	0.7534	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			649.42560	526.213	18.55	0.2466	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			820.39690	690.328	19.14	0.2650	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,296.05600	2,552.775	19.15	0.7340	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			824.75600	694.375	19.15	0.2660	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,307.34360	2,564.701	19.13	0.7360	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			816.04360	686.301	19.13	0.2640	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,301.69690	2,558.728	19.14	0.7350	0.00	0	0
Total \$ / R Option												113,048.65	1,300	2,264,353
Total \$ / R												1,014,283,791.45	63,869	3,440,570
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.97710		15.62240			0.0000	575,175.60	36	1,010
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.26540		15.89940			0.0000	357,838.80	22	259
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.58950		16.20880			0.0000	165,895.00	10	132
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.90000		16.50870			0.0000	0.00	0	20
Total \$ / R MAXI Future												1,098,909.40	68	1,421
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			323,240.00200	358,713.114	32.28	0.9999	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			0.00200	3.114	32.28	0.0001	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			322,240.00220	357,713.155	32.21	0.9999	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			0.00220	3.154	32.21	0.0001	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			321,240.00240	356,713.196	32.14	0.9999	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			0.00240	3.196	32.14	0.0001	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			248,927.98020	284,696.114	19.36	0.9689	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,987.98020	2,156.114	19.36	0.0311	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			247,976.00260	283,729.039	19.35	0.9684	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,036.00260	2,189.039	19.35	0.0316	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			247,024.68790	282,762.408	19.34	0.9680	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			3,084.68790	2,222.408	19.34	0.0320	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			38,035.94100	28,761.671	18.23	0.2093	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		159,245.89780	187,980.914	18.23	0.7892		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		38,365.89780	29,030.914	18.23	0.2108		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		158,577.29090	187,252.213	18.24	0.7878		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		38,697.29090	29,302.213	18.24	0.2122		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		159,915.94100	188,711.671	18.23	0.7907		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		197,654.13390	226,508.838	18.23	0.7915		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		45,784.13390	35,508.838	18.23	0.2085		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		196,994.45170	225,828.008	18.24	0.7902		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		46,124.45170	35,828.008	18.24	0.2098		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		196,335.85780	225,149.346	18.26	0.7889		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		46,465.85780	36,149.346	18.26	0.2111		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,098,909.40	68	1,421
£ / R	On	26/02/2016		Foreign Exchange Future	22.17690		21.69780		0.0000		3,614,834.70	163	0
£ / R	On	29/02/2016		Foreign Exchange Future	22.18150		21.69780		0.0000		0.00	0	56
£ / R	On	07/03/2016		Foreign Exchange Future	22.20220		21.71440		0.0000		555,055.00	25	115
£ / R	On	14/03/2016		Foreign Exchange Future	22.23250		21.74360		0.0000		33,904,562.50	1,525	56,142
£ / R	On	15/04/2016		Foreign Exchange Future	22.37470		21.87990		0.0000		0.00	0	121
£ / R	On	13/06/2016		Foreign Exchange Future	22.64300		22.13770		0.0000		16,982,250.00	750	5,179
£ / R	On	08/09/2016		Foreign Exchange Future	23.05890		22.53350		0.0000		0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Future	23.11300		22.58550		0.0000		15,023,450.00	650	1,050
£ / R	On	19/12/2016		Foreign Exchange Future	23.56790		23.02230		0.0000		0.00	0	0
Total £ / R Future											70,080,152.20	3,113	62,663
£ / R	On	26/02/2016		Foreign Exchange Option	22.09		15.56970	86.900	20.26	1.0000	0.00	0	0
£ / R	On	26/02/2016		Foreign Exchange Option	22.09		407.76970	0.000	20.26	0.0000	0.00	0	0
£ / R	On	29/02/2016		Foreign Exchange Option	22.03		407.10070	114.760	22.57	0.3650	0.00	0	0
£ / R	On	29/02/2016		Foreign Exchange Option	22.03		74.90070	266.260	22.57	0.6350	0.00	0	0
£ / R	On	07/03/2016		Foreign Exchange Option	22.12		164.12160	361.278	21.77	0.5481	0.00	0	0
£ / R	On	07/03/2016		Foreign Exchange Option	22.12		569.72160	279.078	21.77	0.4519	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.19		2,558.93760	3,045.599	28.05	0.9931	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.19		5.33760	3.099	28.05	0.0069	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.20		2,549.03990	3,035.659	28.03	0.9929	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.20		5.43990	3.159	28.03	0.0071	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.21		2,539.14410	3,025.720	28.01	0.9928	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.21		5.54410	3.220	28.01	0.0072	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	20.75		1,080.85220	1,524.313	23.26	0.9192	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	20.75		87.25220	41.813	23.26	0.0808	0.00	0	21,300
£ / R	On	14/03/2016		Foreign Exchange Option	21.50		547.72400	876.570	21.81	0.7689	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	21.50		304.12400	144.070	21.81	0.2311	0.00	0	12,000
£ / R	On	14/03/2016		Foreign Exchange Option	22.05		290.28700	515.804	21.94	0.5784	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	22.05		596.68700	333.304	21.94	0.4216	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	23.15		59.36640	127.817	22.71	0.2117	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	23.15		1,465.76640	1,045.317	22.71	0.7883	0.00	0	4,000

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	23.95	Call		14.46480	32.233	22.78	0.0683	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put		2,220.86480	1,749.734	22.78	0.9317	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call		4.00460	4.620	25.86	0.0111	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put		3,560.40460	3,072.120	25.86	0.9889	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call		123.47100	193.883	23.35	0.1911	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put		2,443.57100	2,019.183	23.35	0.8089	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call		409.70050	525.722	23.05	0.3083	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put		2,572.00050	2,182.722	23.05	0.6917	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call		143.08530	189.137	24.45	0.1322	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put		4,505.38530	4,046.137	24.45	0.8678	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,038.77560	2,436.238	21.77	0.8168	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		391.07560	283.238	21.77	0.1832	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,031.53130	2,428.384	21.76	0.8157	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		393.83130	285.384	21.76	0.1843	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,024.30060	2,420.545	21.76	0.8146	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		396.60060	287.545	21.76	0.1854	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,577.41200	1,883.614	22.05	0.6166	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,313.91200	1,094.714	22.05	0.3834	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		528.63360	647.794	23.74	0.2838	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,845.13360	3,438.894	23.74	0.7162	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,157.00460	2,538.813	22.04	0.7265	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		823.50460	679.913	22.04	0.2735	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,586.93470	1,894.354	22.04	0.6188	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,303.43470	1,085.454	22.04	0.3812	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,582.16440	1,888.979	22.04	0.6177	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,308.66440	1,090.079	22.04	0.3823	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,316.27310	1,577.990	22.03	0.5447	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,730.77310	1,464.990	22.03	0.4553	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		1,312.38020	1,573.414	22.04	0.5437	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,736.88020	1,470.414	22.04	0.4563	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,320.17610	1,582.570	22.03	0.5458	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,724.67610	1,459.570	22.03	0.4542	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call		1,744.39070	2,034.721	20.81	0.5876	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		1,732.09070	1,476.821	20.81	0.4124	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call		690.60530	812.910	22.94	0.2937	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		4,608.30530	4,185.010	22.94	0.7063	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		1,911.90780	2,222.739	20.64	0.6222	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		1,519.60780	1,284.839	20.64	0.3778	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		1,907.32250	2,217.610	20.65	0.6213	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		1,525.02250	1,289.710	20.65	0.3787	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		1,902.74690	2,212.491	20.65	0.6204	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		1,530.44690	1,294.591	20.65	0.3796	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call		4,832.34270	5,344.418	21.28	0.9167	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put		220.04270	186.518	21.28	0.0833	0.00	0	783
Total £ / R Option											0.00	0	87,277

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												70,080,152.20	3,113	149,940
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14063		0.13855			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14361		0.14142			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14705		0.14473			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			1,855.81170	2,063.312	25.51	0.9982	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.81170	0.412	25.51	0.0018	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,855.00000	4,062.900	30.05	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	30.05	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,855.01370	3,062.914	30.05	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.01370	0.014	30.05	0.0001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			14.62640	14.116	17.46	0.0263	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,269.14750	1,452.500	17.06	0.8685	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			126.84750	91.700	17.06	0.1315	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,148.86290	3,368.075	22.21	0.9883	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			6.56290	7.275	22.21	0.0117	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,156.92640	2,374.916	17.46	0.9737	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,487.21030	3,720.307	19.24	0.9813	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			14.11030	15.207	19.24	0.0187	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,532.57730	2,749.269	17.35	0.9479	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			59.47730	44.169	17.35	0.0521	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,685.40590	1,873.287	17.43	0.8430	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			212.30590	168.187	17.43	0.1570	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,201
€ / R	On	26/02/2016	Foreign Exchange Future			17.47150		17.15420			0.0000	594,031.00	34	0
€ / R	On	07/03/2016	Foreign Exchange Future			17.47670		17.16550			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.51910		17.20380			0.0000	17,519,100.00	1,000	59,432
€ / R	On	22/03/2016	Foreign Exchange Future			17.48150		17.17000			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.48200		17.16730			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.51300		17.19790			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.53220		17.21700			0.0000	0.00	0	25
€ / R	On	29/04/2016	Foreign Exchange Future			17.54730		17.23170			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.56560		17.24930			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.58730		17.27020			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.88740		17.55950			0.0000	4,471,850.00	250	42,280
€ / R	On	19/09/2016	Foreign Exchange Future			18.31140		17.96390			0.0000	8,240,130.00	450	9,138
€ / R	On	19/12/2016	Foreign Exchange Future			18.72450		18.36120			0.0000	0.00	0	4,500
Total € / R Future												30,825,111.00	1,734	115,758
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,614.24260	1,931.500	13.22	1.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			0.04260	0.000	13.22	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	07/03/2016	Foreign Exchange Option	15.57	Call			1,598.52160	1,908.445	28.35	0.9935	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			3.02160	1.744	28.35	0.0065	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.03160	0.027	36.58	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,003.83690	4,319.132	35.59	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.03690	0.032	35.59	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,353.88780	3,669.167	31.30	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.08780	0.067	31.30	0.0002	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			171.63340	78.534	19.46	0.1901	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.42610	0.465	33.95	0.0013	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,696.62610	4,381.365	33.95	0.9987	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,082.72430	1,384.391	22.34	0.9565	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			28.92430	15.291	22.34	0.0435	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,153.83160	4,469.127	36.58	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			39.47000	19.992	21.44	0.0568	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			570.45790	812.398	19.38	0.8599	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			126.65790	53.298	19.38	0.1401	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,272.89890	1,579.900	23.56	0.9693	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			19.09890	10.800	23.56	0.0307	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			475.43340	697.634	19.46	0.8099	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			20.75180	11.568	23.31	0.0329	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,224.98690	1,530.869	23.25	0.9666	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			21.18690	11.769	23.25	0.0334	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,245.69050	2,560.166	27.27	0.9967	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			1.89050	1.066	27.27	0.0033	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			943.27000	1,239.092	21.44	0.9432	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			2.39390	1.346	26.98	0.0042	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,839.24370	2,152.136	25.97	0.9909	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			5.44370	3.036	25.97	0.0091	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,173.94710	3,489.186	30.21	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.14710	0.086	30.21	0.0003	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,234.55180	1,540.668	23.31	0.9671	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.72040	0.412	28.41	0.0013	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,305.41320	2,620.011	27.46	0.9971	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1.61320	0.911	27.46	0.0029	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,213.93120	3,529.178	30.37	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.13120	0.078	30.37	0.0003	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,156.19390	2,470.446	26.98	0.9958	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,203.93500	3,519.179	30.31	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.13500	0.079	30.31	0.0003	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,193.93900	3,509.182	30.28	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.13900	0.082	30.28	0.0003	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,604.52040	2,919.512	28.41	0.9987	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			58.50910	93.714	21.31	0.1814	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,308.50910	1,032.214	21.31	0.8186	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			67.83690	105.518	21.42	0.1927	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,320.53690	1,043.518	21.42	0.8073	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	15/04/2016	Foreign Exchange Option	18.50	Call			141.51450	192.651	20.95	0.2496	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,443.61450	1,179.651	20.95	0.7504	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			169.98810	223.512	20.78	0.2609	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,522.98810	1,261.312	20.78	0.7391	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			183.36060	239.118	20.76	0.2697	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,521.66060	1,261.818	20.76	0.7303	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			249.22720	306.190	20.53	0.2891	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,679.92720	1,420.590	20.53	0.7109	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			260.95710	319.408	20.53	0.2957	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,670.75710	1,412.108	20.53	0.7043	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,384.67820	2,694.009	19.99	0.9360	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			75.17820	56.609	19.99	0.0640	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,375.58370	2,684.657	19.97	0.9353	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,393.78190	2,703.368	20.00	0.9366	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			74.28190	55.968	20.00	0.0634	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			76.08370	57.257	19.97	0.0647	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,378.18260	3,703.937	21.42	0.9793	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			18.68260	16.537	21.42	0.0207	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,768.89090	2,049.334	19.15	0.8743	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			169.39090	121.934	19.15	0.1257	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			101.98360	72.356	18.42	0.0624	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,107.01170	3,424.634	18.42	0.9370	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			103.11170	73.234	18.42	0.0630	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,124.76290	3,442.889	18.41	0.9382	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			100.86290	71.489	18.41	0.0618	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,115.88360	3,433.756	18.42	0.9376	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			645.16870	540.192	18.96	0.2566	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			488.77350	543.463	22.98	0.2572	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,027.57350	3,718.963	22.98	0.7428	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,010.17640	2,267.964	18.96	0.7423	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			648.97640	543.464	18.96	0.2577	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,410.84830	2,705.655	19.08	0.8041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			651.86980	730.075	21.88	0.3322	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,090.66980	2,805.575	21.88	0.6678	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,016.36870	2,274.692	18.96	0.7434	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			449.64830	381.156	19.08	0.1959	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,072.69540	2,335.827	18.94	0.7535	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			611.49540	511.327	18.94	0.2465	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,003.99780	2,261.248	18.96	0.7412	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			652.79780	546.748	18.96	0.2588	0.00	0	0
Total € / R Option												0.00	0	333,270
Total € / R												30,825,111.00	1,734	449,028
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.48470		11.23870			0.0000	8,705,402.60	758	14,355
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.64360		11.39070			0.0000	0.00	0	3,067

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	19/09/2016	Foreign Exchange Future			11.82860		11.56590			0.0000	1,880,747.40	159	900
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.00990		11.73890			0.0000	0.00	0	152
Total AU\$ / R Future												10,586,150.00	917	18,474
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			72.93850	192.790	14.88	0.5974	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			234.23850	108.090	14.88	0.4026	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			69.94660	186.906	14.87	0.5868	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			241.24660	112.206	14.87	0.4132	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			1.09430	2.308	19.33	0.0139	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,362.39430	1,117.608	19.33	0.9861	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,439.15310	1,684.945	24.79	0.9986	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.45310	0.246	24.79	0.0014	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			842.27350	1,087.217	21.02	0.9864	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			3.57350	2.517	21.02	0.0136	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			455.59640	692.292	16.85	0.9562	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			16.89640	7.592	16.85	0.0438	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,748.83120	1,994.771	26.63	0.9996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.13120	0.071	26.63	0.0004	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,738.83650	1,984.774	26.57	0.9996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.13650	0.073	26.57	0.0004	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,728.84210	1,974.776	26.51	0.9996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.14210	0.077	26.51	0.0004	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,360.31980	1,599.744	18.38	0.9322	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			49.61980	36.144	18.38	0.0678	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,351.19670	1,590.362	18.36	0.9311	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			50.49670	36.762	18.36	0.0689	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,342.08630	1,580.989	18.33	0.9300	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			51.38630	37.389	18.33	0.0700	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			117.98920	90.588	17.23	0.1148	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,490.85900	1,726.770	17.25	0.8879	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			114.95900	88.170	17.25	0.1121	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,482.36500	1,717.973	17.24	0.8866	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			116.46500	89.373	17.24	0.1134	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,473.88920	1,709.188	17.23	0.8852	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,320.59250	1,544.678	16.78	0.8026	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			261.69250	214.778	16.78	0.1974	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,335.40300	1,560.644	16.80	0.8058	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			256.50300	210.744	16.80	0.1942	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,327.98810	1,552.653	16.79	0.8042	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			259.08810	212.753	16.79	0.1958	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												10,586,150.00	917	19,674
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.81020		11.46070			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			12.02510		11.66540			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 CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			11.01710	6.089	21.75	0.0281	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			681.09640	1,026.020	21.96	0.9732	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			10.39640	5.820	21.96	0.0268	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			671.40140	1,016.153	21.86	0.9725	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			10.70140	5.953	21.86	0.0275	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			661.71710	1,006.289	21.75	0.9719	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			912.69620	1,222.847	16.56	0.8782	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			117.29620	67.747	16.56	0.1218	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			904.86130	1,214.226	16.56	0.8762	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			119.46130	69.126	16.56	0.1238	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			897.05650	1,205.625	16.56	0.8741	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			121.65650	70.525	16.56	0.1259	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.03390		15.75290			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.40030		16.10920			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,657
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			798.53690	1,058.641	21.59	0.9270	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			45.63690	24.742	21.59	0.0730	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			789.98870	1,049.047	21.50	0.9258	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			47.08870	25.147	21.50	0.0742	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			807.12100	1,068.244	21.67	0.9283	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			44.22100	24.344	21.67	0.0717	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,843.61340	2,107.038	20.21	0.8933	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			124.41340	96.738	20.21	0.1067	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,834.82300	2,097.908	20.19	0.8924	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			125.62300	97.608	20.19	0.1076	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,826.04330	2,088.787	20.16	0.8915	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			126.84330	98.487	20.16	0.1085	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,657
CNH / R	On	14/03/2016	Foreign Exchange Future			2.44000		2.38670			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.46020		2.40290			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			1,891.39480	2,413.890	25.23	0.9731	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			24.39480	13.890	25.23	0.0269	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,795.32580	2,316.085	24.92	0.9691	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			28.32580	16.085	24.92	0.0309	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,988.00540	2,512.310	25.65	0.9762	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			21.00540	12.310	25.65	0.0238	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,301.39930	2,782.688	21.96	0.8308	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			372.39930	280.688	21.96	0.1692	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,224.64310	2,700.942	21.90	0.8218	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			395.64310	298.942	21.90	0.1782	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,149.00430	2,620.125	21.83	0.8124	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			420.00430	318.125	21.83	0.1876	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			2.35110		2.30800			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.40110		2.35610			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			1,629.66100	2,054.839	28.33	0.9323	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			49.66100	43.839	28.33	0.0677	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,534.90940	1,958.820	27.75	0.9258	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			54.90940	47.820	27.75	0.0742	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,724.99850	2,151.245	28.91	0.9381	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			44.99850	40.244	28.91	0.0619	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,972.83810	3,384.961	22.99	0.8870	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			211.83810	173.961	22.99	0.1130	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,888.80170	3,296.407	22.88	0.8805	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			227.80170	185.407	22.88	0.1195	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,805.69380	3,208.495	22.77	0.8737	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			244.69380	197.495	22.77	0.1263	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			2.05630		2.01050			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.09380		2.04660			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.13460		2.08570			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.17300		2.12210			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			47.77640	120.418	19.51	0.2408	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,142.77640	757.418	19.51	0.7592	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			40.26550	100.478	19.60	0.2086	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,235.26550	837.478	19.60	0.7914	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			33.94880	83.402	19.70	0.1795	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,328.94880	920.402	19.70	0.8205	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			559.06040	744.275	19.02	0.4727	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,293.06040	1,006.275	19.02	0.5273	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			529.20240	705.989	19.10	0.4550	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,363.20240	1,067.989	19.10	0.5450	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			500.82910	669.423	19.19	0.4377	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,434.82910	1,131.423	19.19	0.5623	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,053.97380	1,302.019	19.27	0.5477	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,396.97380	1,156.019	19.27	0.4523	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,017.03640	1,255.080	19.29	0.5348	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,460.03640	1,209.080	19.29	0.4652	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			981.33030	1,209.438	19.32	0.5220	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,524.33030	1,263.438	19.32	0.4780	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,498.20480	1,783.783	19.50	0.5903	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,477.20480	1,253.783	19.50	0.4097	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,456.16380	1,732.462	19.50	0.5799	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,535.16380	1,302.462	19.50	0.4201	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,415.19180	1,682.202	19.50	0.5694	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,594.19180	1,352.202	19.50	0.4306	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			0.15670		0.15320			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15650		0.15190			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15540		0.15230			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			0.08020		0.07850			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06560		0.06430			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06100		0.05970			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			10.70330		10.43400			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.84050		10.56410			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.00280		10.71680			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			1,294.62590	1,563.610	25.37	0.9982	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.62590	0.310	25.37	0.0018	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,284.65360	1,553.623	25.31	0.9981	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.65360	0.323	25.31	0.0019	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,274.68250	1,543.637	25.24	0.9980	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.68250	0.337	25.24	0.0020	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,565.66350	1,838.962	17.24	0.9783	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			11.56350	8.462	17.24	0.0217	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,585.22640	1,858.672	17.32	0.9790	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			11.12640	8.172	17.32	0.0210	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,575.44260	1,848.816	17.28	0.9787	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			11.34260	8.316	17.28	0.0213	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,347.86050	1,604.676	16.06	0.9054	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			91.06050	61.876	16.06	0.0946	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,339.33570	1,595.781	16.05	0.9039	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			92.53570	62.981	16.05	0.0961	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,330.82800	1,586.901	16.05	0.9025	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			94.02800	64.101	16.05	0.0975	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			1.41640		1.39030			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.43340		1.40650			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.45020		1.42230			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.46550		1.43680			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	164.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			97.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	64.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			197.00000	0.000		0.0000	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			297.00000	36.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			865.00000	1,134.000		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			765.00000	1,034.000		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			665.00000	934.000		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			23.00000	302.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			223.00000	502.000		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			123.00000	402.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			268.00000	555.000		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			168.00000	455.000		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			368.00000	655.000		1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			1.09650		1.10120			0.0000	0.00	0	2
QUANTO €	On 13/06/2016	Foreign Exchange Future			1.09970		1.10440			0.0000	0.00	0	0
QUANTO €	On 19/09/2016	Foreign Exchange Future			1.10380		1.10830			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	2
Total QUANTO € / \$											0.00	0	2
RAIN	On 13/06/2016	Foreign Exchange Future			28,129.12000		27,556.45000			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			11.37570		11.12410			0.0000	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Future			11.55220		11.29270			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			1,146.77200	1,397.519	25.71	0.9915	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			2.67200	1.818	25.71	0.0085	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			1,136.88450	1,387.572	25.63	0.9912	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			2.78450	1.872	25.63	0.0088	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			1,127.00160	1,377.627	25.55	0.9910	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			2.90160	1.927	25.55	0.0090	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Call			1,175.16080	1,415.630	18.30	0.9049	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.19	Put			72.46080	53.430	18.30	0.0951	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Call			1,166.60340	1,406.520	18.28	0.9035	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.20	Put			73.90340	54.319	18.28	0.0965	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Call			1,158.06730	1,397.422	18.26	0.9021	0.00	0	0
SGD / R	On 13/06/2016	Foreign Exchange Option	10.21	Put			75.36730	55.222	18.26	0.0979	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			5.40320		5.32430			0.0000	0.00	0	0
TRY / R	On 13/06/2016	Foreign Exchange Future			5.36030		5.28200			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			834.43870	913.317	28.62	0.9988	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put			0.13870	0.117	28.62	0.0012	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call			824.45230	903.328	28.51	0.9987	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put			0.15230	0.128	28.51	0.0013	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			814.46720	893.339	28.41	0.9985	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.16720	0.139	28.41	0.0015	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			557.41140	629.405	18.40	0.8919	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			35.41140	29.105	18.40	0.1081	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			548.72620	620.391	18.34	0.8887	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			36.72620	30.091	18.34	0.1113	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			540.08210	611.406	18.28	0.8853	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			38.08210	31.106	18.28	0.1147	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			1.38720		1.35420			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.30160		1.27150			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												1126761065.40	68,401	1,420,591
Total Options												113048.65	1,300	2,686,100
Grand Total:												1,126,874,114.05	69,701	4,106,691