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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/03/2016 Foreign Exchange Future			15.56960		15.71880			0.0000	38,924,000.00	2,500	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.57260		15.71880			0.0000	0.00	0	301
\$ / R On 08/03/2016 Foreign Exchange Future			15.57260		15.71280			0.0000	0.00	0	0
\$ / R On 09/03/2016 Foreign Exchange Future			15.57260		15.71570			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			15.57840		15.72150			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.58720		15.73030			0.0000	546,565,168.00	35,065	779,066
\$ / R On 15/03/2016 Foreign Exchange Future			15.59010		15.73330			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.59310		15.73630			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			15.59610		15.73940			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			15.59910		15.66850			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.61410		15.75750			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.63200		15.77570			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.63800		15.78180			0.0000	0.00	0	485
\$ / R On 04/04/2016 Foreign Exchange Future			15.65000		15.79390			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.65300		15.79690			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.65600		15.79990			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.65900		15.80300			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.67100		15.81510			0.0000	0.00	0	100
\$ / R On 15/04/2016 Foreign Exchange Future			15.68310		15.82720			0.0000	0.00	0	2,267
\$ / R On 18/04/2016 Foreign Exchange Future			15.69210		15.83640			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.69820		15.84240			0.0000	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2016	Foreign Exchange Future			15.71320		15.85760			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.71620		15.86060			0.0000	0.00	0	180
\$ / R	On	28/04/2016	Foreign Exchange Future			15.72230		15.86670			0.0000	345,890.60	22	62
\$ / R	On	29/04/2016	Foreign Exchange Future			15.72530		15.86980			0.0000	0.00	0	800
\$ / R	On	04/05/2016	Foreign Exchange Future			15.74040		15.88490			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.75860		15.90330			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.76790		15.91270			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.77720		15.92220			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.78030		15.92530			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.78650		15.93160			0.0000	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Future			15.79900		15.94420			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.81140		15.95680			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.82380		15.96940			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.84250		15.98830			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.84870		15.99460			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.85190		15.99780			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.86440		16.01050			0.0000	202,921,540.40	12,791	216,640
\$ / R	On	24/06/2016	Foreign Exchange Future			15.89900		16.04570			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.91160		16.05840			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.99970		16.14780			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.00280		16.15100			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.05000		16.19880			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			16.06260		16.21160			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			16.06890		16.21800			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.09720		16.24670			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.13180		16.28180			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.13810		16.28830			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.14130		16.29160			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.15440		16.30480			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.16090		16.31140			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.17400		16.32460			0.0000	10,351,360.00	640	154,298
\$ / R	On	28/09/2016	Foreign Exchange Future			16.20340		16.35440			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.29480		16.44680			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.40260		16.55580			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.45530		16.60910			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.47200		16.62600			0.0000	23,390,240.00	1,420	29,453
\$ / R	On	13/03/2017	Foreign Exchange Future			16.74700		16.90260			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.96990		17.12190			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			17.17680		17.32550			0.0000	0.00	0	0
Total \$ / R Future												822,498,199.00	52,438	1,187,571
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Call			278.45530	99.600	16.56	1.0000	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	15.47	Put			29.65530	0.000	16.56	0.0000	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Call			1,248.97040	1,099.600	16.56	1.0000	0.00	0	0
\$ / R	On	04/03/2016	Foreign Exchange Option	14.47	Put			0.17040	0.000	16.56	0.0000	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,070.83890	924.734	30.79	0.9862	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	14.65	Put			2.03890	2.134	30.79	0.0138	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Call			105.29910	50.793	22.49	0.2384	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.84	Put			232.49910	318.193	22.49	0.7616	0.00	0	0
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Call			593.52820	458.238	24.08	0.8708	0.00	0	2,500
\$ / R	On	08/03/2016	Foreign Exchange Option	15.14	Put			20.72820	25.638	24.08	0.1292	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Call			271.44790	161.959	19.97	0.5404	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.54	Put			95.74790	129.359	19.97	0.4596	0.00	0	0
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Call			225.54190	124.988	19.63	0.4630	0.00	0	1,000
\$ / R	On	09/03/2016	Foreign Exchange Option	15.61	Put			119.84190	162.388	19.63	0.5370	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,191.51110	3,048.410	40.66	1.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.01110	0.010	40.66	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			206.06400	130.811	19.51	0.3800	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			225.76400	293.612	19.51	0.6200	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			197.10680	124.016	19.55	0.3654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			236.80680	306.816	19.55	0.6346	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			164.15210	99.572	19.72	0.3100	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			283.85210	362.372	19.72	0.6900	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			288.34140	195.950	19.17	0.5041	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			148.04140	198.750	19.17	0.4959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			282.63110	191.278	19.19	0.4960	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			152.33110	204.078	19.19	0.5040	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			229.70540	149.065	19.40	0.4174	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			199.40540	261.865	19.40	0.5826	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			311.94240	215.441	19.09	0.5364	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			131.64240	178.241	19.09	0.4636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			305.92850	210.446	19.11	0.5283	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			135.62850	183.246	19.11	0.4717	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			299.99020	205.532	19.13	0.5202	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			139.69020	188.332	19.13	0.4798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			369.44120	264.094	18.92	0.6093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			99.14120	136.894	18.92	0.3907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			343.14180	241.647	18.99	0.5770	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			112.84180	154.447	18.99	0.4230	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			324.19700	225.677	19.05	0.5526	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			123.89700	168.477	19.05	0.4474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			525.74640	403.051	18.50	0.7671	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			45.44640	65.851	18.50	0.2329	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			509.63840	388.353	18.54	0.7534	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			49.33840	71.153	18.54	0.2466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			376.19890	269.912	18.90	0.6173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			95.89890	132.712	18.90	0.3827	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			626.99490	497.013	18.26	0.8413	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			26.69490	39.813	18.26	0.1587	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			600.99200	472.641	18.32	0.8242	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			30.69200	45.441	18.32	0.1758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			567.01450	441.036	18.40	0.7998	0.00	0	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	15.20	Put			36.71450	53.836	18.40	0.2002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			716.51000	581.982	18.07	0.8911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			16.21000	24.782	18.07	0.1089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			707.38070	573.247	18.09	0.8866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			17.08070	26.047	18.09	0.1134	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			635.75610	505.259	18.24	0.8468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			25.45610	38.059	18.24	0.1532	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			753.37480	617.391	17.99	0.9077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			13.07480	20.191	17.99	0.0923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			744.10850	608.471	18.01	0.9037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			13.80850	21.271	18.01	0.0963	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			734.87490	599.594	18.03	0.8996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			14.57490	22.394	18.03	0.1004	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			986.97540	843.077	18.13	0.9682	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			6.67540	5.877	18.13	0.0318	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			937.72980	793.886	17.61	0.9634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			7.42980	6.686	17.61	0.0366	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			839.59200	699.506	17.81	0.9387	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			9.29200	12.306	17.81	0.0613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,234.37690	1,090.484	20.74	0.9831	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			4.07690	3.284	20.74	0.0169	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,145.13220	1,001.208	19.80	0.9790	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			4.83220	4.008	19.80	0.0210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,036.31580	892.393	18.65	0.9722	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			6.01580	5.193	18.65	0.0278	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,472.98430	1,329.223	23.25	0.9901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			2.68430	2.023	23.25	0.0099	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,423.21720	1,279.426	22.72	0.9890	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2.91720	2.226	22.72	0.0110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,264.15890	1,120.279	21.05	0.9843	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			3.85890	3.079	21.05	0.0157	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,632.08220	1,488.713	24.92	0.9929	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			1.78220	1.513	24.92	0.0071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,532.73430	1,389.009	23.87	0.9913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			2.43430	1.809	23.87	0.0087	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,522.77450	1,379.043	23.77	0.9911	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			2.47450	1.843	23.77	0.0089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,791.38040	1,648.175	26.10	0.9954	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1.08040	0.975	26.10	0.0046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,781.41480	1,638.206	26.04	0.9953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			1.11480	1.007	26.04	0.0047	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,731.60370	1,588.382	25.74	0.9945	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1.30370	1.182	25.74	0.0055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,100.70810	1,957.563	27.94	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			0.40810	0.363	27.94	0.0017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,980.89510	1,837.731	27.22	0.9975	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		0.59510	0.531	27.22	0.0025	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,970.91410	1,827.748	27.16	0.9974	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		0.61410	0.548	27.16	0.0026	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,470.42730	2,327.313	30.13	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		0.12730	0.113	30.13	0.0005	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		2,230.57110	2,087.440	28.71	0.9989	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		0.27110	0.240	28.71	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		2,180.61730	2,037.481	28.41	0.9987	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		0.31730	0.281	28.41	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,780.34790	2,637.243	31.97	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.04790	0.043	31.97	0.0002	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,630.37690	2,487.269	31.08	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		0.07690	0.069	31.08	0.0003	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,530.40540	2,387.294	30.49	0.9995	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		0.10540	0.094	30.49	0.0005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		3,180.30980	3,037.213	34.35	0.9999	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		0.00980	0.013	34.35	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		2,990.32470	2,847.223	33.22	0.9999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		0.02470	0.023	33.22	0.0001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		2,930.32980	2,787.227	32.86	0.9999	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		0.02980	0.027	32.86	0.0001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		3,670.30000	3,527.200	31.11	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.00000	0.000	31.11	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		3,620.30000	3,477.200	31.51	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.00000	0.000	31.51	0.0000	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		3,470.30040	3,327.201	32.71	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.00040	0.001	32.71	0.0000	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		3,730.30000	3,587.200	30.63	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.00000	0.000	30.63	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		3,690.30000	3,547.200	30.95	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		0.00000	0.000	30.95	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		3,680.30000	3,537.200	31.03	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.00000	0.000	31.03	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		3,900.30000	3,757.200	29.26	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		0.00000	0.000	29.26	0.0000	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		3,820.30000	3,677.200	29.90	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		0.00000	0.000	29.90	0.0000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		3,780.30000	3,637.200	30.22	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.00000	0.000	30.22	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		4,180.30000	4,037.200	27.01	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		0.00000	0.000	27.01	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		4,130.30000	3,987.200	27.41	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		0.00000	0.000	27.41	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		3,930.30000	3,787.200	29.02	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.00000	0.000	29.02	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		4,680.30000	4,537.200	23.00	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
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00000	0.000	23.00	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00020	0.000	50.58	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,419.70020	7,562.800	50.58	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	50.58	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,269.70000	134,412.800	50.58	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			0.74740	0.243	30.79	0.0011	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,510.44740	2,653.043	30.79	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.16600	0.310	49.80	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,499.86600	4,643.110	49.80	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.00340	0.006	50.58	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,319.70340	6,462.806	50.58	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			5.93920	2.995	26.12	0.0129	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,455.63920	1,595.795	26.12	0.9871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			3.72430	1.665	27.14	0.0073	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			1,683.42430	1,824.465	27.14	0.9927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			2.25850	0.924	28.19	0.0041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			1,921.95850	2,063.724	28.19	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			12.03240	5.985	23.95	0.0259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,131.73240	1,268.785	23.95	0.9741	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			10.76620	5.374	24.29	0.0232	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,180.46620	1,318.174	24.29	0.9768	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			8.65780	4.360	24.97	0.0188	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,278.35780	1,417.160	24.97	0.9812	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			28.12880	13.490	21.57	0.0575	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			797.82880	926.290	21.57	0.9425	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			24.13190	11.937	21.91	0.0511	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			843.83190	974.737	21.91	0.9489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			15.09370	7.471	23.27	0.0322	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,034.79370	1,170.271	23.27	0.9678	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			55.28780	27.109	20.61	0.1076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			594.98780	709.909	20.61	0.8924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			45.25250	21.357	20.76	0.0877	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			654.95250	774.157	20.76	0.9123	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			32.71680	15.275	21.23	0.0648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			752.41680	878.075	21.23	0.9352	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			85.72240	45.745	20.27	0.1669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			465.42240	568.545	20.27	0.8331	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			77.02200	40.256	20.36	0.1502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			496.72200	603.056	20.36	0.8498	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			67.21020	34.215	20.46	0.1310	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			536.91020	647.015	20.46	0.8690	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			145.80780	86.383	19.83	0.2779	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			315.50780	399.183	19.83	0.7221	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			116.87730	66.277	20.02	0.2256	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			376.57730	469.077	20.02	0.7744	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			113.97100	64.309	20.04	0.2202	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			383.67100	477.109	20.04	0.7798	0.00	0	502
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			200.84380	128.918	19.71	0.3612	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			257.54380	328.818	19.71	0.6388	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,114.99480	970.933	19.62	0.9648	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			8.69480	7.833	19.62	0.0352	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,396.54680	2,253.311	27.96	0.9990	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.24680	0.211	27.96	0.0010	0.00	0	17,991
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			246.42910	169.014	19.83	0.4103	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			247.02910	312.914	19.83	0.5897	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call			0.00000	199.203	19.79	0.4481	996,014.50	5,000	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			0.00000	290.103	19.79	0.5519	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,088.91030	1,945.479	22.99	0.9948	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.41030	1.379	22.99	0.0052	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			828.83610	697.908	18.48	0.8462	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			41.33610	53.808	18.48	0.1538	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			642.23560	527.015	18.48	0.7039	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			116.53560	145.015	18.48	0.2961	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			251.78240	186.344	19.67	0.3528	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			436.08240	514.344	19.67	0.6472	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,975.74200	3,832.035	29.51	0.9999	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.04200	0.035	29.51	0.0001	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,276.97740	2,133.145	21.44	0.9959	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.27740	1.145	21.44	0.0041	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			86.42080	58.071	21.48	0.1301	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,034.62080	1,150.071	21.48	0.8699	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	33.70	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,396.10000	100,540.000	33.70	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			337.89040	263.822	19.45	0.4167	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			410.99040	480.822	19.45	0.5833	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			100.90620	70.772	21.52	0.1426	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,094.00620	1,207.772	21.52	0.8574	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			280.81960	216.586	19.89	0.3537	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			520.91960	600.586	19.89	0.6463	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			227.70280	173.140	20.33	0.2925	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			654.70280	744.141	20.33	0.7075	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			332.55170	264.248	19.63	0.3911	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			497.45170	573.248	19.63	0.6089	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			395.69470	322.877	19.58	0.4348	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			458.49470	529.777	19.58	0.5652	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			111.89460	84.921	21.92	0.1422	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,365.49460	1,482.821	21.92	0.8578	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,879.29490	1,736.615	18.60	0.9650	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			12.89490	14.515	18.60	0.0350	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			657.78070	557.806	18.70	0.6176	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			241.38070	285.706	18.70	0.3824	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			181.54900	142.705	21.20	0.2169	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	20/04/2016	Foreign Exchange Option	16.71	Put		1,049.14900	1,154.504	21.20	0.7831	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call		183.06830	146.205	21.29	0.2120	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put		1,135.46830	1,243.005	21.29	0.7880	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call		211.76920	170.958	21.08	0.2393	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put		1,041.16920	1,144.758	21.08	0.7607	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		2,369.45220	2,225.916	20.05	0.9787	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		8.85220	9.716	20.05	0.0213	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		569.07410	482.153	19.02	0.5341	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		368.47410	425.953	19.02	0.4659	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		313.50030	258.428	20.28	0.3353	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		742.90030	832.228	20.28	0.6647	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		4,060.95140	3,916.574	24.48	0.9991	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		0.35140	0.374	24.48	0.0009	0.00	0	250
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call		520.27080	440.833	19.24	0.4953	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put		433.57080	498.533	19.24	0.5047	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call		348.74490	290.792	20.17	0.3593	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put		708.94490	795.492	20.17	0.6407	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call		244.34900	202.152	20.99	0.2589	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put		1,059.44900	1,161.752	20.99	0.7411	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,668.52530	1,533.469	17.97	0.9063	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		45.22530	54.869	17.97	0.0937	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		728.63350	636.179	18.80	0.5940	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		335.33350	387.579	18.80	0.4060	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		513.90350	443.865	19.60	0.4551	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		581.20350	655.965	19.60	0.5449	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call		523.53890	453.614	19.54	0.4563	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put		591.33890	666.414	19.54	0.5437	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call		247.12190	209.228	21.39	0.2438	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put		1,271.82190	1,378.929	21.39	0.7562	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call		676.25980	591.744	19.11	0.5425	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put		444.65980	505.244	19.11	0.4575	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call		887.67450	789.025	18.61	0.6432	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put		303.47450	350.025	18.61	0.3568	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		526.78520	461.273	19.88	0.4358	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		699.98520	779.873	19.88	0.5642	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		347.11300	300.851	20.94	0.3106	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,090.31300	1,189.451	20.94	0.6894	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		4,159.11000	4,013.693	23.51	0.9960	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		2.31000	2.293	23.51	0.0040	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,477.83350	2,334.665	19.14	0.9614	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		21.03350	23.265	19.14	0.0386	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,307.33760	1,186.172	18.10	0.7828	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		157.93760	182.372	18.10	0.2172	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,792.31690	3,646.510	21.39	0.9931	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		4.01690	4.010	21.39	0.0069	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		904.86610	809.186	18.71	0.6224	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			366.56610	416.686	18.71	0.3776	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,520.84830	1,393.747	18.06	0.8244	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			126.24830	145.047	18.06	0.1756	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			738.90250	656.121	19.21	0.5372	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			524.30250	587.421	19.21	0.4628	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,725.58610	2,581.802	18.93	0.9682	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			17.78610	19.902	18.93	0.0318	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,715.88880	2,572.144	18.92	0.9677	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			18.08880	20.244	18.92	0.0323	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,706.19600	2,562.490	18.91	0.9672	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			18.39600	20.590	18.91	0.0328	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,826.43180	2,683.713	19.12	0.9699	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			15.93180	19.313	19.12	0.0301	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,739.08650	2,596.522	18.98	0.9659	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			18.58650	22.122	18.98	0.0341	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,729.40410	2,586.856	18.97	0.9654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			18.90410	22.456	18.97	0.0346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,719.72650	2,577.194	18.95	0.9649	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			19.22650	22.794	18.95	0.0351	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,536.83250	2,394.563	18.68	0.9547	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			26.33250	30.163	18.68	0.0453	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,508.14100	2,365.904	18.63	0.9528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			27.64100	31.504	18.63	0.0472	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,885.89310	1,747.689	17.92	0.8894	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			75.39310	83.289	17.92	0.1106	208,222.50	2,500	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,841.27390	1,704.615	17.93	0.8820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			80.77390	90.215	17.93	0.1180	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,625.34310	1,496.030	18.01	0.8405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			114.84310	131.630	18.01	0.1595	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,431.51620	1,307.654	18.08	0.7940	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			161.01620	183.254	18.08	0.2060	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,423.69520	1,300.081	18.09	0.7919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			163.19520	185.681	18.09	0.2081	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,346.66670	1,226.457	18.15	0.7703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			186.16670	212.057	18.15	0.2297	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,286.63910	1,170.028	18.23	0.7521	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			206.13910	235.628	18.23	0.2479	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			1,257.17320	1,142.435	18.27	0.7428	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			216.67320	248.035	18.27	0.2572	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,235.31710	1,122.016	18.30	0.7357	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			224.81710	257.616	18.30	0.2643	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			705.78690	628.356	19.39	0.5116	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			595.28690	663.956	19.39	0.4884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			691.97290	616.033	19.44	0.5043	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			611.47290	681.633	19.44	0.4957	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			660.61670	588.131	19.56	0.4875	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	16.00	Put			650.11670	723.731	19.56	0.5125	0.00	0	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			639.69810	568.919	19.64	0.4757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			679.19810	754.519	19.64	0.5243	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			619.38410	550.291	19.73	0.4641	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			708.88410	785.891	19.73	0.5359	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			591.94190	525.166	19.85	0.4481	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			751.44190	830.766	19.85	0.5519	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			580.52800	514.732	19.90	0.4413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			770.02800	850.332	19.90	0.5587	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			569.32330	504.494	19.95	0.4346	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			788.82330	870.094	19.95	0.5654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			558.31840	494.453	20.00	0.4280	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			807.81840	890.053	20.00	0.5720	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			477.28920	421.392	20.43	0.3776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			966.78920	1,056.991	20.43	0.6224	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			467.99360	413.154	20.49	0.3716	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			987.49360	1,078.754	20.49	0.6284	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			461.89700	407.756	20.52	0.3677	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,001.39700	1,093.356	20.52	0.6323	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			438.27320	386.876	20.68	0.3524	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,057.77320	1,152.476	20.68	0.6476	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			432.55720	381.828	20.71	0.3486	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,072.05720	1,167.428	20.71	0.6514	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			389.43800	343.842	21.02	0.3198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,188.93800	1,289.442	21.02	0.6802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			362.59790	320.042	21.23	0.3011	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,272.09790	1,375.642	21.23	0.6989	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			360.25590	317.967	21.25	0.2995	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,279.75590	1,383.567	21.25	0.7005	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			355.61580	313.860	21.28	0.2962	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,295.11580	1,399.460	21.28	0.7038	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			344.28320	303.835	21.38	0.2882	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,333.78320	1,439.435	21.38	0.7118	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			333.32880	294.154	21.47	0.2804	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,372.82880	1,479.754	21.47	0.7196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			331.18020	292.258	21.49	0.2789	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,380.68020	1,487.858	21.49	0.7211	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			324.82680	286.646	21.55	0.2743	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,404.32680	1,512.246	21.55	0.7257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			207.01230	180.143	22.69	0.1841	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			1,986.51230	2,105.743	22.69	0.8159	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			180.52880	157.069	23.03	0.1631	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,170.02880	2,292.669	23.03	0.8369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			172.52660	150.111	23.15	0.1567	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,232.02660	2,355.711	23.15	0.8433	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			161.74880	140.750	23.31	0.1479	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,321.24880	2,446.350	23.31	0.8521	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			123.07580	107.257	24.00	0.1157	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			2,712.57580	2,842.857	24.00	0.8843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,854.88200	3,708.970	21.29	0.9925	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			4.38200	4.570	21.29	0.0075	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,110.00230	2,966.718	19.54	0.9801	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			9.50230	12.318	19.54	0.0199	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,021.69260	2,878.591	19.41	0.9773	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			11.19260	14.191	19.41	0.0227	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,171.58010	1,063.201	18.45	0.6951	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			295.88010	334.201	18.45	0.3049	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			484.57910	431.268	20.70	0.3670	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,078.87910	1,172.269	20.70	0.6330	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,589.34040	2,445.662	18.12	0.9515	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			30.94040	34.062	18.12	0.0485	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			506.64380	452.375	20.63	0.3759	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,068.24380	1,160.775	20.63	0.6241	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			394.46440	351.273	21.36	0.3054	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,376.06440	1,479.673	21.36	0.6946	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,262.59730	4,115.712	21.78	0.9937	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			4.19730	4.111	21.78	0.0063	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			630.74380	571.357	20.52	0.4124	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,082.94380	1,171.657	20.52	0.5876	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			280.50250	252.052	22.98	0.2071	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,322.70250	2,442.352	22.98	0.7929	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			412.24750	372.721	21.93	0.2887	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,711.24750	1,819.921	21.93	0.7113	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,357.20150	4,208.729	20.71	0.9918	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			6.20150	5.929	20.71	0.0082	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,689.75280	2,545.215	17.44	0.9455	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			38.75280	42.415	17.44	0.0545	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			483.77340	437.929	21.40	0.3310	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,462.77340	1,565.129	21.40	0.6690	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,510.56240	3,361.119	17.03	0.9835	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			11.76240	11.119	17.03	0.0165	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,177.32780	1,081.167	18.91	0.6296	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			498.52780	551.167	18.91	0.3704	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			708.04060	646.300	20.47	0.4303	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,106.44060	1,193.700	20.47	0.5697	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			497.88630	454.816	21.73	0.3206	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,669.88630	1,775.916	21.73	0.6794	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			1,035.59520	949.247	19.35	0.5695	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			657.59520	720.347	19.35	0.4305	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			462.94910	424.527	22.20	0.2943	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,916.24910	2,027.327	22.20	0.7057	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			419.27800	382.758	22.50	0.2696	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,102.57800	2,215.558	22.50	0.7304	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,454.95420	4,305.171	19.91	0.9899	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.25420	7.971	19.91	0.0101	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,789.25240	2,648.085	16.96	0.9403	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			42.55240	50.885	16.96	0.0597	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,649.33360	2,508.249	17.13	0.9189	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			67.53360	76.449	17.13	0.0811	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			489.10800	450.120	22.16	0.3010	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,947.30800	2,058.320	22.16	0.6990	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			477.17250	438.561	22.24	0.2944	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,995.37250	2,106.761	22.24	0.7056	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,830.02830	2,686.523	16.88	0.9380	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			48.22830	54.723	16.88	0.0620	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,586.62520	2,446.654	17.26	0.9094	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			78.32520	88.554	17.26	0.0906	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			595.60190	548.137	21.47	0.3541	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,607.30190	1,710.037	21.47	0.6459	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,841.80150	2,698.292	16.95	0.9365	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			50.20150	56.992	16.95	0.0635	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			487.53480	448.622	22.24	0.2977	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,995.93480	2,107.322	22.24	0.7023	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			343.52120	315.570	23.36	0.2178	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,748.72120	2,871.170	23.36	0.7822	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,685.87830	1,568.173	18.44	0.7405	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			331.07830	363.773	18.44	0.2595	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,039.48960	2,895.331	16.85	0.9492	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			38.08960	44.431	16.85	0.0508	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,058.12160	2,913.781	16.83	0.9506	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			36.72160	42.881	16.83	0.0494	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,048.80080	2,904.550	16.84	0.9499	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			37.40080	43.650	16.84	0.0501	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,040.80330	1,913.990	18.16	0.8111	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			216.20330	239.990	18.16	0.1889	0.00	0	47,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			941.88360	869.676	20.05	0.4987	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			977.28360	1,055.676	20.05	0.5013	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			761.99150	703.078	20.77	0.4230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,297.39150	1,389.078	20.77	0.5770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			585.25230	540.814	21.74	0.3407	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,760.65230	1,866.814	21.74	0.6593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,054.03510	2,909.894	16.85	0.9483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			39.43510	45.894	16.85	0.0517	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			540.27010	499.506	22.05	0.3183	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,915.67010	2,025.506	22.05	0.6817	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			260.07540	242.013	24.44	0.1685	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,485.47540	3,618.013	24.44	0.8315	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			883.79390	815.734	20.26	0.4750	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put		1,069.19390	1,151.734	20.26	0.5250	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		3,119.30900	2,974.541	16.78	0.9533	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		34.70900	40.541	16.78	0.0467	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		3,072.63680	2,928.312	16.83	0.9497	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		38.03680	44.312	16.83	0.0503	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		3,063.33160	2,919.099	16.84	0.9490	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		38.73160	45.099	16.84	0.0510	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,914.66190	2,772.973	17.21	0.9292	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		60.26190	69.574	17.21	0.0708	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		460.92370	427.263	22.77	0.2723	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,356.52370	2,473.863	22.77	0.7277	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		432.79190	401.037	22.96	0.2579	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,488.39190	2,607.637	22.96	0.7421	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,566.39690	4,415.426	19.68	0.9864	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.99690	12.026	19.68	0.0136	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		440.83490	412.211	23.36	0.2478	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,844.03490	2,967.411	23.36	0.7522	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,660.84820	4,508.625	19.13	0.9852	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		14.04820	13.825	19.13	0.0148	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,019.23820	2,877.588	17.25	0.9231	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		72.43820	82.789	17.25	0.0769	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		453.37140	423.948	23.27	0.2539	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,776.57140	2,899.148	23.27	0.7461	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		447.99500	422.958	23.86	0.2367	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,292.19500	3,420.358	23.86	0.7633	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,771.40490	4,618.543	18.61	0.9839	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		15.60490	15.943	18.61	0.0161	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,141.15760	2,998.742	17.21	0.9180	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		85.35760	96.142	17.21	0.0820	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		3,987.96120	3,834.897	17.37	0.9629	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		38.86120	39.597	17.37	0.0371	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,007.23530	3,854.154	17.39	0.9635	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		38.13530	38.854	17.39	0.0365	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		3,997.59670	3,844.524	17.38	0.9632	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		38.49670	39.224	17.38	0.0368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,391.85630	3,247.068	16.74	0.9342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		65.85630	75.068	16.74	0.0658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,382.87980	3,238.205	16.76	0.9334	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		66.87980	76.205	16.76	0.0666	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call		3,347.08680	3,202.882	16.81	0.9302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put		10,352.34880	10,503.551	26.73	0.9742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,843.25010	4,689.097	18.31	0.9832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		17.25010	17.097	18.31	0.0168	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put		6,564.06730	6,706.101	26.73	0.9004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call		3,464.08450	3,318.405	16.63	0.9404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put		58.08450	66.404	16.63	0.0596	0.00	0	725

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,400.84610	3,255.942	16.73	0.9350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			64.84610	73.942	16.73	0.0650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			38.34880	35.552	26.73	0.0258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			4,737.49050	4,878.750	26.64	0.8170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			346.31820	324.739	26.73	0.1716	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			4,960.31820	5,092.739	26.73	0.8284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			338.91230	317.742	26.73	0.1686	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,012.91230	5,145.742	26.73	0.8314	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			180.06730	168.101	26.73	0.0996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,142.97480	4,280.734	25.51	0.7934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			376.55690	362.807	26.29	0.1898	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,550.55690	4,690.807	26.29	0.8102	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			369.90070	356.668	26.46	0.1864	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			4,643.90070	4,784.668	26.46	0.8136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			363.49050	350.750	26.64	0.1830	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			3,886.60460	4,022.551	25.02	0.7813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			425.59310	408.075	25.16	0.2151	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			3,959.59310	4,096.075	25.16	0.7849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			413.83010	397.214	25.40	0.2091	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,087.83010	4,225.214	25.40	0.7909	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			408.97480	392.734	25.51	0.2066	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,587.92970	3,721.484	24.43	0.7656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			457.92900	437.943	24.54	0.2314	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,641.92900	3,775.943	24.54	0.7686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			444.46810	425.507	24.79	0.2246	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			3,768.46810	3,903.507	24.79	0.7754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			432.60460	414.551	25.02	0.2187	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,066.88360	3,192.675	23.54	0.7301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			527.59720	500.351	23.66	0.2632	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,151.59720	3,278.351	23.66	0.7368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			469.03570	448.204	24.34	0.2369	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,543.03570	3,676.204	24.34	0.7631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			463.92970	443.484	24.43	0.2344	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,849.38680	2,972.507	23.22	0.7117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			570.21050	540.282	23.33	0.2818	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,924.21050	3,048.282	23.33	0.7182	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			566.90180	537.181	23.35	0.2803	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,940.90180	3,065.181	23.35	0.7197	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			542.88360	514.675	23.54	0.2699	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,186.16920	2,298.985	22.20	0.6429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			675.51690	639.030	22.63	0.3262	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,459.51690	2,577.030	22.63	0.6738	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			667.37270	631.391	22.68	0.3228	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,491.37270	2,609.391	22.68	0.6772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			585.38680	554.507	23.22	0.2883	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,274.77610	1,362.553	20.56	0.5012	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			893.65580	843.721	21.51	0.4118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			1,777.65580	1,881.721	21.51	0.5882	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			844.21960	797.584	21.74	0.3931	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			1,908.21960	2,015.584	21.74	0.6069	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			752.16920	710.985	22.20	0.3571	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,100.40980	1,181.339	20.21	0.4638	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,231.53500	1,159.907	20.29	0.5283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,135.53500	1,217.907	20.29	0.4717	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			1,167.64130	1,099.795	20.48	0.5077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,231.64130	1,317.795	20.48	0.4923	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			1,140.77610	1,074.553	20.56	0.4988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			843.80140	912.048	19.64	0.3999	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,374.83900	1,294.718	19.89	0.5724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			948.83900	1,022.718	19.89	0.4276	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,286.07490	1,211.304	20.13	0.5454	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,060.07490	1,139.304	20.13	0.4546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,256.40980	1,183.339	20.21	0.5362	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			608.99050	662.960	19.03	0.3287	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,695.40120	1,597.370	19.11	0.6612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			639.40120	695.370	19.11	0.3388	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,571.02030	1,479.564	19.40	0.6283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			745.02030	807.564	19.40	0.3717	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,469.80140	1,384.048	19.64	0.6001	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			498.87480	541.186	18.82	0.2867	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,918.32490	1,806.887	18.82	0.7119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			502.32490	544.887	18.82	0.2881	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,796.75090	1,690.101	18.91	0.6857	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			570.75090	618.102	18.91	0.3143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,734.99050	1,634.960	19.03	0.6713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			405.29260	440.668	18.68	0.2478	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,072.74020	1,955.750	18.72	0.7430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			426.74020	463.749	18.72	0.2570	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,058.99930	1,942.483	18.72	0.7403	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			432.99930	470.483	18.72	0.2597	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,924.87480	1,813.186	18.82	0.7133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			71.08680	80.882	16.81	0.0698	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,214.59140	3,072.268	17.02	0.9174	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			88.59140	100.268	17.02	0.0826	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			2,321.81510	2,197.768	18.56	0.7880	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			325.81510	355.768	18.56	0.2120	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,121.29260	2,002.668	18.68	0.7522	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,452.70770	1,382.851	20.50	0.5410	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,300.10770	1,385.851	20.50	0.4590	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			732.75810	704.429	23.51	0.3104	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,210.15810	3,337.429	23.51	0.6896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,954.25690	1,853.885	19.30	0.6657	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			751.65690	806.885	19.30	0.3343	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,931.56750	1,832.296	19.33	0.6608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			768.96750	825.296	19.33	0.3392	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			491.56850	483.563	26.34	0.2149	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,008.96850	5,156.563	26.34	0.7851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,356.21630	1,290.820	20.79	0.5135	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,453.61630	1,543.820	20.79	0.4865	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			803.70950	771.211	23.08	0.3360	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			2,901.10950	3,024.211	23.08	0.6640	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,168.49260	2,058.428	19.01	0.7096	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			605.89260	651.428	19.01	0.2904	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,162.29530	2,052.495	19.02	0.7084	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			609.69530	655.495	19.02	0.2916	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,156.11790	2,046.581	19.03	0.7072	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			613.51790	659.581	19.03	0.2928	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			790.11980	839.326	19.68	0.3057	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,393.63580	2,290.394	19.66	0.6964	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			781.73580	830.494	19.66	0.3036	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,387.82150	2,284.804	19.67	0.6954	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			785.92150	834.904	19.67	0.3046	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,382.01980	2,279.226	19.68	0.6943	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,815.66590	1,747.830	21.60	0.5368	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			1,860.16590	1,941.030	21.60	0.4632	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,811.87750	1,744.201	21.60	0.5360	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			1,866.37750	1,947.401	21.60	0.4640	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,808.09810	1,740.573	21.61	0.5352	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			1,872.59810	1,953.773	21.61	0.4648	0.00	0	0
Total \$ / R Option												1,204,237.00	7,500	2,228,993
Total \$ / R												823,702,436.00	59,938	3,416,564
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.58720		15.73030			0.0000	233,808.00	15	956
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.86440		16.01050			0.0000	79,322.00	5	267
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.17400		16.32460			0.0000	161,740.00	10	137
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.47200		16.62600			0.0000	0.00	0	20
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.74700		16.90260			0.0000	0.00	0	0
Total \$ / R MAXI Future												474,870.00	30	1,380
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			334,030.17890	319,720.340	33.76	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			0.17890	0.340	33.76	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			333,030.20060	318,720.380	33.84	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			0.20060	0.380	33.84	0.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			332,030.22450	317,720.425	33.92	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			0.22450	0.425	33.92	0.0000	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			259,437.57020	245,203.258	18.76	0.9581	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			2,387.57020	2,763.258	18.76	0.0419	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		258,477.07720	244,244.096	18.75	0.9576		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		2,427.07720	2,804.096	18.75	0.0424		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		257,517.15110	243,285.399	18.73	0.9570		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		2,467.15110	2,845.399	18.73	0.0430		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		34,956.70210	38,394.551	18.49	0.2660		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		167,726.14950	156,130.797	18.50	0.7324		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		35,266.14950	38,730.797	18.50	0.2676		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		167,037.76990	155,468.916	18.50	0.7307		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		35,577.76990	39,068.916	18.50	0.2693		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		168,416.70210	156,794.552	18.49	0.7340		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		206,552.48470	194,965.193	18.73	0.7416		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		42,952.48470	46,765.193	18.73	0.2584		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		205,865.15540	194,309.663	18.74	0.7402		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		43,265.15540	47,109.663	18.74	0.2598		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		205,179.29930	193,656.180	18.74	0.7389		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		43,579.29930	47,456.180	18.74	0.2611		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put		145,388.89120	154,327.945	20.78	0.4865		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call		135,269.98260	128,668.818	20.79	0.5124		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put		146,009.98260	154,968.818	20.79	0.4876		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call		136,029.62790	129,388.860	20.77	0.5146		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put		144,769.62790	153,688.860	20.77	0.4854		0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call		135,648.89120	129,027.945	20.78	0.5135		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												474,870.00	30	1,380
£ / R	On 07/03/2016	Foreign Exchange Future			22.15050	22.21240			0.0000		0.00	0	115	
£ / R	On 14/03/2016	Foreign Exchange Future			22.17150	22.22880			0.0000		21,284,640.00	960	56,171	
£ / R	On 15/04/2016	Foreign Exchange Future			22.31110	22.36900			0.0000		0.00	0	121	
£ / R	On 28/04/2016	Foreign Exchange Future			22.36770	22.42560			0.0000		0.00	0	157	
£ / R	On 13/06/2016	Foreign Exchange Future			22.57420	22.63360			0.0000		4,514,840.00	200	4,964	
£ / R	On 08/09/2016	Foreign Exchange Future			22.97900	23.04220			0.0000		0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			23.03260	23.09620			0.0000		23,032.60	1	1,478	
£ / R	On 19/12/2016	Foreign Exchange Future			23.47940	23.54550			0.0000		0.00	0	0	
£ / R	On 13/03/2017	Foreign Exchange Future			23.89870	23.96370			0.0000		0.00	0	0	
Total £ / R Future												25,822,512.60	1,161	63,006
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call		248.02440	178.980	20.40	0.5334		0.00	0	0	
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put		155.62440	148.480	20.40	0.4666		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call		3,039.59050	2,981.980	29.69	0.9985		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put		0.79050	0.480	29.69	0.0015		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Call		3,029.60830	2,971.992	29.66	0.9984		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.20	Put		0.80830	0.492	29.66	0.0016		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Call		3,019.62650	2,962.003	29.62	0.9984		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.21	Put		0.82650	0.503	29.62	0.0016		0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	20.75	Call		1,496.25630	1,432.738	22.23	0.9656		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	20.75	Put			17.45630	11.238	22.23	0.0344	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call			815.08660	746.589	20.66	0.8203	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put			86.28660	75.089	20.66	0.1797	0.00	0	12,000
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			433.29450	368.997	20.85	0.5700	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			254.49450	247.497	20.85	0.4300	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			72.11810	45.662	21.73	0.1185	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			993.31810	1,024.162	21.73	0.8815	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			18.58080	11.661	25.04	0.0328	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,739.78080	1,790.161	25.04	0.9672	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			2.61080	1.202	29.47	0.0037	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,073.81080	3,129.702	29.47	0.9963	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			163.87910	143.542	23.23	0.1606	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			1,994.87910	2,032.442	23.23	0.8394	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			971.76490	918.950	21.63	0.5862	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			586.16490	591.250	21.63	0.4138	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			508.13770	475.473	23.12	0.2929	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,174.53770	2,201.273	23.12	0.7071	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			177.43900	160.416	24.47	0.1187	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,043.83900	4,086.216	24.47	0.8813	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,411.94600	2,347.484	21.47	0.8197	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			268.34600	263.284	21.47	0.1803	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,404.05000	2,339.596	21.47	0.8185	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			270.45000	265.396	21.47	0.1815	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,396.16610	2,331.721	21.47	0.8174	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			272.56610	267.521	21.47	0.1826	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,441.44200	3,484.656	23.97	0.7252	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,074.98680	1,092.641	22.07	0.3887	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,861.84380	1,816.367	22.08	0.6102	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,079.64380	1,097.367	22.08	0.3898	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,856.50590	1,811.104	22.08	0.6091	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,084.30590	1,102.104	22.08	0.3909	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			633.64200	613.656	23.97	0.2748	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,509.04720	2,454.576	21.97	0.7224	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			666.84720	675.576	21.97	0.2776	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,867.18680	1,821.640	22.07	0.6113	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,554.83290	1,513.788	22.11	0.5360	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,458.63290	1,481.188	22.11	0.4640	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,550.30110	1,509.327	22.11	0.5349	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,464.10110	1,486.727	22.11	0.4651	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,559.37540	1,518.252	22.11	0.5370	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,453.17540	1,475.652	22.11	0.4630	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			2,017.87260	1,969.646	20.90	0.5799	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,482.37260	1,500.246	20.90	0.4201	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			806.57340	782.226	23.15	0.2866	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,201.07340	4,242.826	23.15	0.7134	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,204.73330	2,154.090	20.71	0.6148	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	22.63	Put			1,289.23330	1,304.690	20.71	0.3852	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,199.63420	2,149.052	20.72	0.6139	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,294.13420	1,309.652	20.72	0.3861	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,194.54510	2,144.024	20.72	0.6130	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,299.04510	1,314.624	20.72	0.3870	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			5,317.05450	5,249.559	21.10	0.9173	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			181.55450	180.159	21.10	0.0827	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			2,098.38770	2,050.402	20.57	0.5533	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			1,884.68770	1,901.702	20.57	0.4467	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			2,094.16610	2,046.238	20.57	0.5525	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			1,890.46610	1,907.538	20.57	0.4475	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			2,102.60810	2,054.575	20.56	0.5541	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			1,878.90810	1,895.875	20.56	0.4459	0.00	0	0
Total £ / R Option												0.00	0	87,277
Total £ / R												25,822,512.60	1,161	150,283
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13764		0.13854			0.0000	0.00	0	5,671
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14049		0.14143			0.0000	0.00	0	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14379		0.14477			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14706		0.14807			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	12,293
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,854.02570	1,763.616	22.79	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.02570	0.016	22.79	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,854.00000	3,763.600	32.94	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	32.94	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,854.00390	2,763.603	32.94	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00390	0.003	32.94	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			10.04970	13.668	16.15	0.0288	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,256.45050	1,178.613	17.05	0.8187	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			113.75050	129.513	17.05	0.1813	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,148.22470	3,054.360	20.44	0.9901	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			5.52470	5.260	20.44	0.0099	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,152.74970	2,062.768	16.15	0.9712	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,489.72080	3,390.745	17.69	0.9828	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			12.72080	12.145	17.69	0.0172	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,532.49170	2,438.392	17.33	0.9302	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			55.49170	59.792	17.33	0.0698	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,683.77880	1,600.240	17.57	0.8001	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			206.77880	221.640	17.57	0.1999	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.02000	0.018	27.43	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,192.82000	26,294.318	27.43	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.01280	0.011	27.43	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,192.81280	27,294.311	27.43	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00820	0.007	27.43	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,192.80820	28,294.307	27.43	1.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	12,293
€ / R	On	07/03/2016	Foreign Exchange Future			17.17850		17.17400			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.19670		17.18820			0.0000	40,205,884.60	2,338	59,059
€ / R	On	22/03/2016	Foreign Exchange Future			17.22520		17.21740			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			17.23230		17.22470			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			17.32060		17.31210			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.36320		17.35470			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.37100		17.36250			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.37490		17.36650			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.47790		17.46990			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.48590		17.47800			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.55470		17.54740			0.0000	35,811,588.00	2,040	42,925
€ / R	On	19/09/2016	Foreign Exchange Future			17.96320		17.95880			0.0000	4,490,800.00	250	8,888
€ / R	On	19/12/2016	Foreign Exchange Future			18.36490		18.36150			0.0000	0.00	0	4,500
€ / R	On	13/03/2017	Foreign Exchange Future			18.74140		18.73760			0.0000	0.00	0	0
Total € / R Future												80,508,272.60	4,628	115,781
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,604.26110	1,608.627	34.74	0.9991	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			0.26110	0.127	34.74	0.0009	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.03540	0.022	35.23	0.0001	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			16.76040	11.948	22.58	0.0447	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,138.22260	4,146.716	43.53	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.02260	0.016	43.53	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,988.22350	3,996.716	41.85	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.02350	0.016	41.85	0.0001	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,338.23540	3,346.722	35.23	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			10.67520	7.490	24.06	0.0281	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			429.34740	419.846	21.61	0.6930	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			141.14740	123.146	21.61	0.3070	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.11140	0.195	44.52	0.0006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,711.91140	4,703.495	44.52	0.9994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,054.96040	1,058.648	22.58	0.9553	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			0.89260	0.585	29.96	0.0023	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			911.86670	913.850	21.47	0.9364	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			23.66670	17.150	21.47	0.0636	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			526.50170	519.541	21.48	0.7707	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			98.30170	82.841	21.48	0.2293	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,248.87520	1,254.190	24.06	0.9719	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.06030	0.038	34.37	0.0002	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,209.87310	1,214.912	23.77	0.9692	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			11.67310	8.212	23.77	0.0308	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,200.13750	1,205.104	23.69	0.9685	0.00	0	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	14/03/2016	Foreign Exchange Option	16.00	Put			11.93750	8.404	23.69	0.0315	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,229.09260	2,237.285	29.96	0.9977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.05360	0.034	34.56	0.0001	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,139.35150	2,147.461	29.53	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			1.15150	0.761	29.53	0.0030	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,821.01680	1,828.619	28.01	0.9928	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			2.81680	1.919	28.01	0.0072	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,158.26030	3,166.738	34.37	0.9998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.05680	0.036	34.47	0.0001	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,588.51850	2,596.904	31.67	0.9992	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.31850	0.204	31.67	0.0008	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,288.95270	2,297.191	30.24	0.9981	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			0.75270	0.491	30.24	0.0019	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,198.25360	3,206.734	34.56	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,188.25520	3,196.735	34.51	0.9999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.05520	0.035	34.51	0.0001	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,178.25680	3,186.736	34.47	0.9999	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			44.59470	39.783	22.93	0.0982	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			1,247.19470	1,234.583	22.93	0.9018	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			56.11500	48.545	22.84	0.1113	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			1,251.41500	1,236.245	22.84	0.8887	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call			152.16770	145.159	22.41	0.2037	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put			1,340.06770	1,324.559	22.41	0.7963	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			190.36070	182.593	22.11	0.2250	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			1,405.66070	1,389.393	22.11	0.7750	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call			650.11860	642.056	20.03	0.5748	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put			457.61860	441.056	20.03	0.4252	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			204.93640	196.843	22.07	0.2339	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			1,408.43640	1,391.943	22.07	0.7661	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			300.25610	292.146	21.77	0.2766	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			1,510.35610	1,494.246	21.77	0.7234	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			309.87780	301.940	21.78	0.2810	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			1,511.87780	1,496.040	21.78	0.7190	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,369.46730	2,373.195	19.73	0.9204	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			72.06730	68.495	19.73	0.0796	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,360.31920	2,364.010	19.72	0.9196	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,378.62540	2,382.390	19.74	0.9212	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			71.22540	67.690	19.74	0.0788	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			72.91920	69.310	19.72	0.0804	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,366.14200	3,372.413	20.89	0.9764	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			18.74200	17.713	20.89	0.0236	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,749.68230	1,750.172	19.15	0.8404	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			162.28230	155.472	19.15	0.1596	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			96.15440	94.834	18.62	0.0801	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,096.08850	3,099.141	18.62	0.9192	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			97.28850	95.941	18.62	0.0808	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	14.94	Call			3,113.83240	3,116.938	18.61	0.9207	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			95.03240	93.738	18.61	0.0793	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,104.95440	3,108.034	18.62	0.9199	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			650.13800	642.026	19.23	0.2947	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			494.52890	481.394	23.76	0.2341	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,033.02890	4,016.495	23.76	0.7659	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,015.45220	2,010.694	19.24	0.7041	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			653.95220	645.794	19.24	0.2959	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,413.83250	2,411.745	19.10	0.7734	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			658.40640	644.803	22.63	0.3028	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,096.90640	3,079.903	22.63	0.6972	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,021.63800	2,016.926	19.23	0.7053	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			452.33250	446.845	19.10	0.2266	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,077.92690	2,073.634	19.20	0.7161	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			616.42690	608.734	19.20	0.2839	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,009.27990	2,004.476	19.24	0.7029	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			657.77990	649.576	19.24	0.2971	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,519.29730	1,503.802	20.27	0.4538	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,562.97360	1,551.232	20.28	0.5451	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,525.37360	1,509.832	20.28	0.4549	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,559.05300	1,547.265	20.29	0.5441	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,531.45300	1,515.865	20.29	0.4559	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,566.89730	1,555.202	20.27	0.5462	0.00	0	0
Total € / R Option												0.00	0	333,270
Total € / R												80,508,272.60	4,628	449,051
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.56730		11.55660			0.0000	2,891,825.00	250	14,930
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.72370		11.71340			0.0000	2,930,925.00	250	2,944
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.90330		11.89470			0.0000	0.00	0	875
AU\$ / R	On	19/12/2016	Foreign Exchange Future			12.07940		12.07220			0.0000	15,050,932.40	1,246	983
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.24360		12.23580			0.0000	0.00	0	0
Total AU\$ / R Future												20,873,682.40	1,746	19,732
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			2.36060	2.564	23.85	0.0159	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,045.76060	1,035.264	23.85	0.9841	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			760.17340	769.653	19.73	0.9829	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			3.57340	2.353	19.73	0.0171	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			220.44930	225.129	16.34	0.7096	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			63.84930	57.829	16.34	0.2904	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			213.34270	217.967	16.31	0.6987	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			66.74270	60.667	16.31	0.3013	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,046.63900	2,057.325	33.11	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.03900	0.025	33.11	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,756.70870	1,767.370	30.42	0.9995	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.10870	0.070	30.42	0.0005	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,157.62990	1,167.995	24.87	0.9954	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			1.02990	0.695	24.87	0.0046	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,066.63640	2,077.323	33.29	0.9999	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.03640	0.023	33.29	0.0001	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,056.63770	2,067.324	33.20	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.03770	0.024	33.20	0.0002	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,659.71590	1,667.914	18.01	0.9497	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			26.31590	24.214	18.01	0.0503	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,650.18340	1,658.358	17.98	0.9489	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			26.78340	24.658	17.98	0.0511	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,640.65810	1,648.809	17.95	0.9480	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			27.25810	25.109	17.95	0.0520	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			75.00930	71.777	16.93	0.0972	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,760.77800	1,766.118	16.92	0.9016	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			76.07800	72.818	16.92	0.0984	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,778.65300	1,784.050	16.94	0.9040	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			73.95300	70.750	16.94	0.0960	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,769.70930	1,775.077	16.93	0.9028	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,597.38780	1,598.836	16.64	0.8187	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			195.18780	189.436	16.64	0.1813	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,589.28610	1,590.716	16.63	0.8172	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			197.08610	191.316	16.63	0.1828	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,605.50710	1,606.975	16.65	0.8203	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			193.30710	187.575	16.65	0.1797	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			660.32460	656.551	16.39	0.4074	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			951.11420	955.196	16.39	0.5907	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			665.31420	661.596	16.39	0.4093	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			946.12440	950.262	16.40	0.5887	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			670.32440	666.662	16.40	0.4113	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			956.12460	960.151	16.39	0.5926	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												20,873,682.40	1,746	20,932
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.63820		11.71180			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.84700		11.92230			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			12.08190		12.15980			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			5.19390	5.299	23.86	0.0294	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			926.75910	853.182	24.10	0.9724	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			4.95910	4.982	24.10	0.0276	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			916.87480	843.338	23.98	0.9715	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			5.07480	5.138	23.98	0.0285	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			906.99390	833.499	23.86	0.9706	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,130.35510	1,063.077	16.69	0.8472	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			78.05510	86.077	16.69	0.1528	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,121.92190	1,054.798	16.69	0.8447	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			79.62190	87.798	16.69	0.1553	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,113.51170	1,046.546	16.68	0.8422	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			81.21170	89.546	16.68	0.1578	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			518.91220	486.973	17.35	0.4498	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Put			739.11220	785.073	17.35	0.5502	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			515.28270	483.571	17.37	0.4474	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			745.48270	791.671	17.37	0.5526	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			511.67730	480.193	17.39	0.4450	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			751.87730	798.293	17.39	0.5550	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			15.76900		15.86780			0.0000	0.00	0	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			16.12270		16.22510			0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			16.52820		16.63610			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			880.95430	780.702	19.06	0.9452	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			13.15430	11.702	19.06	0.0548	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			871.25500	771.361	19.09	0.9426	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			13.45500	12.360	19.09	0.0574	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			890.66180	790.072	19.04	0.9477	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			12.86180	11.072	19.04	0.0523	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,934.39450	1,835.494	19.35	0.8786	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			99.29450	102.794	19.35	0.1214	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,925.39570	1,826.534	19.33	0.8774	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			100.29570	103.834	19.33	0.1226	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,916.40610	1,817.582	19.30	0.8763	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			101.30610	104.882	19.30	0.1237	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			1,020.80240	969.602	20.62	0.5190	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			984.70240	1,041.402	20.62	0.4810	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			1,016.61780	965.629	20.63	0.5175	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			990.51780	1,047.429	20.63	0.4825	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			1,012.44940	961.673	20.64	0.5159	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			996.34940	1,053.473	20.64	0.4841	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			2.39440		2.40500			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.41760		2.42670			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.44630		2.45400			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 CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			5.88610	6.614	25.86	0.0176	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,056.78810	1,951.841	25.38	0.9792	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			6.78810	7.841	25.38	0.0208	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,957.84800	1,853.309	24.89	0.9753	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			7.84800	9.309	24.89	0.0247	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,155.88610	2,050.614	25.86	0.9824	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,454.05130	2,367.913	20.77	0.8096	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			287.05130	291.913	20.77	0.1904	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,373.85310	2,288.365	20.71	0.7988	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			306.85310	312.365	20.71	0.2012	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,294.71920	2,209.927	20.64	0.7876	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			327.71920	333.927	20.64	0.2124	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,440.51000	1,474.068	20.20	0.4743	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,435.72310	1,393.427	20.24	0.5149	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,495.72310	1,530.427	20.24	0.4851	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,392.02850	1,350.876	20.27	0.5042	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,552.02850	1,587.876	20.27	0.4958	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,480.51000	1,437.068	20.20	0.5257	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			2.30790		2.30710			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.35670		2.35600			0.0000	377,072.00	160	80
DKK / R	On	19/09/2016	Foreign Exchange Future			2.41280		2.41200			0.0000	0.00	0	0
Total DKK / R Future												377,072.00	160	80
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,593.35350	1,596.815	25.42	0.9559	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			22.35350	17.815	25.42	0.0441	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,496.01400	1,498.786	24.59	0.9503	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			25.01400	19.786	24.59	0.0497	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,691.04430	1,695.105	26.26	0.9607	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			20.04430	16.105	26.26	0.0393	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			225.94350	213.810	21.93	0.1452	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,954.66630	2,951.195	22.05	0.8718	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			194.66630	184.195	22.05	0.1282	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,869.84300	2,865.557	21.99	0.8635	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			209.84300	198.557	21.99	0.1365	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,785.94350	2,780.810	21.93	0.8548	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,689.84060	1,689.153	22.26	0.5556	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,469.84060	1,461.153	22.26	0.4444	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,643.94480	1,643.331	22.29	0.5456	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,523.94480	1,515.331	22.29	0.4544	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
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,599.72790	1,599.169	22.34	0.5357	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,579.72790	1,571.169	22.34	0.4643	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												377,072.00	160	80
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.00780		2.02380			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.04420		2.06040			0.0000	6,911,440.20	3,381	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.08360		2.10020			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.12080		2.13730			0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Future			2.15000		2.15000			0.0000	0.00	0	0
Total HK\$/R Future												6,911,440.20	3,381	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			40.87780	19.624	21.37	0.0643	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,002.87780	1,141.624	21.37	0.9357	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			34.21580	16.560	21.99	0.0543	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,096.21580	1,238.560	21.99	0.9457	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			28.71920	14.064	22.61	0.0460	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,190.71920	1,336.064	22.61	0.9540	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			598.63910	533.603	19.69	0.3822	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,194.63910	1,291.603	19.69	0.6178	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			566.45230	504.731	19.81	0.3660	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,262.45230	1,362.731	19.81	0.6340	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			535.84560	477.351	19.92	0.3503	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,331.84560	1,435.351	19.92	0.6497	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,118.81570	1,039.170	19.60	0.4811	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,316.81570	1,403.170	19.60	0.5189	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,079.76120	1,002.870	19.69	0.4686	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,377.76120	1,466.870	19.69	0.5314	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,041.97270	967.801	19.78	0.4563	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,439.97270	1,531.801	19.78	0.5437	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,573.85940	1,491.109	19.75	0.5359	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,400.85940	1,483.109	19.75	0.4641	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,528.99090	1,449.728	19.81	0.5254	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,455.99090	1,541.728	19.81	0.4746	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,485.19570	1,409.408	19.87	0.5150	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,512.19570	1,601.408	19.87	0.4850	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Call			100.00000	100.000		1.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.14	Put			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Call			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.15	Put			0.00090	0.001		0.5000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Call			0.00000	0.000	0.06	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			100.00000	100.000	0.06	1.0000	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												6,911,440.20	3,381	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.15360		0.15510			0.0000	194,457.60	1,266	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15330		0.15510			0.0000	388,155.60	2,532	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15320		0.15400			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.15260		0.15550			0.0000	0.00	0	0
Total KES / R Future												582,613.20	3,798	2,532
Total KES / R												582,613.20	3,798	2,532
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07830		0.07900			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06770		0.06840			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06210		0.06270			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05890		0.05930			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			10.59170		10.56790			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.72550		10.70080			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.88220		10.85960			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			11.03740		11.01440			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			1,428.19870	1,451.878	29.60	0.9988	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.29870	0.178	29.60	0.0012	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,418.21210	1,441.886	29.50	0.9987	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.31210	0.186	29.50	0.0013	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,408.22600	1,431.894	29.41	0.9987	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.32600	0.194	29.41	0.0013	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,698.44330	1,722.018	16.29	0.9811	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			7.64330	6.518	16.29	0.0189	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,718.18260	1,741.770	16.37	0.9818	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			7.38260	6.270	16.37	0.0182	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,708.32290	1,731.893	16.33	0.9815	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			7.52290	6.393	16.33	0.0185	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			2,217.58200	1,488.227	15.78	0.8962	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			817.98200	66.027	15.78	0.1038	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			2,211.71930	1,479.415	15.78	0.8946	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			822.11930	67.215	15.78	0.1054	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			2,205.86830	1,470.620	15.77	0.8930	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			826.26830	68.420	15.77	0.1070	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			700.68770	713.970	15.84	0.5761	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			536.28770	526.570	15.84	0.4239	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			695.95170	709.028	15.84	0.5735	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			541.55170	531.628	15.84	0.4265	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			691.24260	704.112	15.85	0.5710	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			546.84260	536.712	15.85	0.4290	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			1.38370		1.39340			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39910		1.40870			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41530		1.42530			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42800		1.43810			0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Future			1.43000		1.43000			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.40	Put			66.00000	163.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.41	Put			166.00000	263.000		1.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/03/2016	Foreign Exchange Option	1.42	Put			266.00000	363.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			887.00000	791.000		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			787.00000	691.000		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			687.00000	591.000		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			53.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			0.00000	47.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			253.00000	153.000		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			153.00000	53.000		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			281.00000	180.000		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			181.00000	80.000		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			381.00000	280.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Call			100.00000	100.000		1.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.42	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Call			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.43	Put			0.00060	0.001		0.5000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/03/2017	Foreign Exchange Option	1.44	Put			100.00000	100.000		1.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10330		1.09270			0.0000	386,155.00	350	352
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10650		1.09600			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11060		1.10010			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11490		1.10440			0.0000	0.00	0	0
Total QUANTO € / \$ Future												386,155.00	350	352
Total QUANTO € / \$												386,155.00	350	352
RAIN	On	13/06/2016	Foreign Exchange Future			27,612.18000		27,703.59000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			28,148.00000		28,239.68000			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			11.34270		11.31150			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.52120		11.48860			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.71950		11.68760			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			1,331.77080	1,363.102	27.84	0.9975	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			0.27080	0.402	27.84	0.0025	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,321.79740	1,353.119	27.75	0.9973	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			0.29740	0.419	27.75	0.0027	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,311.82640	1,343.136	27.67	0.9972	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			0.32640	0.436	27.67	0.0028	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,347.62920	1,375.454	17.72	0.9137	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			49.02920	44.254	17.72	0.0863	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,338.47140	1,366.228	17.69	0.9124	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			49.87140	45.028	17.69	0.0876	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,329.32680	1,357.016	17.66	0.9110	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			50.72680	45.816	17.66	0.0890	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			619.67850	636.612	17.04	0.5520	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			552.07850	537.112	17.04	0.4480	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			615.20270	631.908	17.05	0.5493	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			557.60270	542.408	17.05	0.4507	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			610.75480	627.232	17.06	0.5466	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			563.15480	547.732	17.06	0.4534	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			5.33780		5.36500			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.29640		5.32010			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.26230		5.28560			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 TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			875.02890	847.822	30.78	0.9997	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.02890	0.022	30.78	0.0003	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			865.03040	837.823	30.51	0.9997	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.03040	0.023	30.51	0.0003	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			855.03200	827.824	30.25	0.9997	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.03200	0.024	30.25	0.0003	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			583.35680	560.823	16.79	0.8949	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			23.25680	24.423	16.79	0.1051	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			574.34610	551.867	16.75	0.8910	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			24.24610	25.467	16.75	0.1090	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			565.37160	542.949	16.72	0.8870	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			25.27160	26.549	16.72	0.1130	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			238.45350	249.876	15.87	0.4816	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			264.29120	251.250	15.84	0.5313	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			228.69120	238.950	15.84	0.4687	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			259.14110	246.681	15.85	0.5248	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			233.54110	244.381	15.85	0.4752	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			254.05350	242.176	15.87	0.5184	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			1.36200		1.36700			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.30430		1.31530			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.20110		1.21130			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												958,434,817.00	67,692	1,431,935
Total Options												1,204,237.00	7,500	2,650,740
Grand Total:												959,639,054.00	75,192	4,082,675