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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/03/2016 Foreign Exchange Future			15.28570		15.30620			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.28580		15.31220			0.0000	749,141,772.20	49,009	239,906
\$ / R On 15/03/2016 Foreign Exchange Future			15.28020		15.31500			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			15.28300		15.31790			0.0000	0.00	0	0
\$ / R On 17/03/2016 Foreign Exchange Future			15.28590		15.32080			0.0000	0.00	0	0
\$ / R On 18/03/2016 Foreign Exchange Future			15.28870		15.32360			0.0000	0.00	0	0
\$ / R On 22/03/2016 Foreign Exchange Future			15.30000		15.33540			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.30300		15.33830			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.32060		15.35600			0.0000	0.00	0	140
\$ / R On 31/03/2016 Foreign Exchange Future			15.32650		15.36190			0.0000	168,591.50	11	485
\$ / R On 04/04/2016 Foreign Exchange Future			15.33830		15.37360			0.0000	0.00	0	120
\$ / R On 05/04/2016 Foreign Exchange Future			15.34120		15.37660			0.0000	0.00	0	0
\$ / R On 06/04/2016 Foreign Exchange Future			15.34410		15.37950			0.0000	0.00	0	0
\$ / R On 07/04/2016 Foreign Exchange Future			15.34710		15.38240			0.0000	0.00	0	0
\$ / R On 11/04/2016 Foreign Exchange Future			15.35880		15.39420			0.0000	0.00	0	100
\$ / R On 14/04/2016 Foreign Exchange Future			15.36770		15.40320			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.37060		15.40620			0.0000	10,759,420.00	700	2,967
\$ / R On 18/04/2016 Foreign Exchange Future			15.37950		15.41510			0.0000	0.00	0	0
\$ / R On 20/04/2016 Foreign Exchange Future			15.38550		15.42110			0.0000	0.00	0	700
\$ / R On 25/04/2016 Foreign Exchange Future			15.40030		15.43600			0.0000	0.00	0	0
\$ / R On 26/04/2016 Foreign Exchange Future			15.40330		15.43900			0.0000	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2016	Foreign Exchange Future			15.40920		15.44500			0.0000	0.00	0	106
\$ / R	On	29/04/2016	Foreign Exchange Future			15.41220		15.44800			0.0000	0.00	0	800
\$ / R	On	04/05/2016	Foreign Exchange Future			15.42700		15.46290			0.0000	0.00	0	370
\$ / R	On	10/05/2016	Foreign Exchange Future			15.44480		15.48090			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.45380		15.48980			0.0000	0.00	0	550
\$ / R	On	16/05/2016	Foreign Exchange Future			15.46270		15.49880			0.0000	0.00	0	100
\$ / R	On	17/05/2016	Foreign Exchange Future			15.46560		15.50180			0.0000	0.00	0	100
\$ / R	On	19/05/2016	Foreign Exchange Future			15.47160		15.50770			0.0000	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Future			15.47460		15.51070			0.0000	0.00	0	4,700
\$ / R	On	23/05/2016	Foreign Exchange Future			15.48350		15.51970			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.49540		15.53160			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.50740		15.54360			0.0000	0.00	0	338
\$ / R	On	06/06/2016	Foreign Exchange Future			15.52530		15.56150			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.53120		15.56750			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.53420		15.57040			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.54610		15.58240			0.0000	1,399,351,099.30	90,013	718,654
\$ / R	On	24/06/2016	Foreign Exchange Future			15.57920		15.61590			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			15.59130		15.62810			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			15.67570		15.71350			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.67870		15.71660			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.72390		15.76230			0.0000	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Future			15.73600		15.77450			0.0000	0.00	0	105
\$ / R	On	17/08/2016	Foreign Exchange Future			15.74200		15.78060			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.76910		15.80800			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.80230		15.84160			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.80830		15.84770			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			15.81130		15.85070			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			15.82340		15.86300			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.82950		15.86930			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.84210		15.88190			0.0000	39,526,039.50	2,495	157,843
\$ / R	On	28/09/2016	Foreign Exchange Future			15.87030		15.91030			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.95810		15.99860			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.06150		16.10270			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.11170		16.15320			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.12750		16.16940			0.0000	40,318,750.00	2,500	31,163
\$ / R	On	13/03/2017	Foreign Exchange Future			16.39340		16.44020			0.0000	0.00	0	500
\$ / R	On	19/06/2017	Foreign Exchange Future			16.62960		16.67150			0.0000	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Future			16.84820		16.88630			0.0000	0.00	0	0
Total \$ / R Future												2,239,265,672.50	144,728	1,161,323
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,776.23220	2,755.700	41.96	1.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.03220	0.000	41.96	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,262.20000	4,235.800	35.90	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00000	0.000	35.90	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			0.00080	0.001	87.87	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			7,837.80080	7,864.201	87.87	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	150.00	Call			0.00000	0.000	87.87	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			134,687.80000	134,714.200	87.87	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			0.04240	0.048	48.15	0.0003	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			2,927.84240	2,954.248	48.15	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.45100	0.523	87.87	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,918.25100	4,944.723	87.87	0.9987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			0.01000	0.013	87.87	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			6,737.81000	6,764.213	87.87	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			0.60660	0.688	41.01	0.0035	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			1,868.40660	1,894.888	41.01	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			0.32140	0.366	42.56	0.0019	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			2,098.12140	2,124.566	42.56	0.9981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Call			0.17130	0.196	44.17	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.65	Put			2,337.97130	2,364.396	44.17	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			1.58830	1.775	38.79	0.0087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			1,539.38830	1,565.975	38.79	0.9913	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1.36790	1.533	39.12	0.0075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			1,589.16790	1,615.733	39.12	0.9925	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Call			1.01830	1.147	39.80	0.0057	0.00	0	31,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.00	Put			1,688.81830	1,715.346	39.80	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			3.29030	3.651	34.65	0.0183	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,191.09030	1,217.851	34.65	0.9817	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			2.93750	3.265	35.24	0.0164	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			1,240.73750	1,267.465	35.24	0.9836	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			1.92640	2.151	37.60	0.0106	0.00	0	35,701
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,439.72640	1,466.351	37.60	0.9894	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			5.78890	6.347	31.93	0.0321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			963.58890	990.547	31.93	0.9679	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			4.83700	5.326	32.76	0.0269	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			1,032.63700	1,059.526	32.76	0.9731	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			3.69760	4.094	34.06	0.0206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			1,141.49760	1,168.294	34.06	0.9794	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			8.95790	9.700	30.04	0.0490	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			806.75790	833.899	30.04	0.9510	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			8.00440	8.697	30.51	0.0440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			845.80440	872.897	30.51	0.9560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			6.97610	7.610	31.10	0.0385	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			894.77610	921.810	31.10	0.9615	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			17.92650	18.345	27.78	0.0901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			605.72650	632.545	27.78	0.9099	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			13.09710	13.806	28.71	0.0689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			690.89710	718.006	28.71	0.9311	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			12.65140	13.383	28.81	0.0669	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			700.45140	727.583	28.81	0.9331	0.00	0	100
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			30.42390	29.831	26.23	0.1410	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			468.22390	494.031	26.23	0.8590	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			28.34600	27.938	26.43	0.1328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			486.14600	512.138	26.43	0.8672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			21.37100	21.539	27.26	0.1046	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			559.17100	585.739	27.26	0.8954	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			53.47900	50.654	24.57	0.2257	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			331.27900	354.854	24.57	0.7743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			51.63840	48.998	24.68	0.2192	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			339.43840	363.198	24.68	0.7808	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Call			36.30800	35.171	25.71	0.1636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.70	Put			424.10800	449.371	25.71	0.8364	0.00	0	16,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			61.48810	57.854	24.16	0.2530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			299.28810	322.054	24.16	0.7470	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			59.38510	55.963	24.26	0.2459	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			307.18510	330.163	24.26	0.7541	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			57.35050	54.135	24.37	0.2390	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			315.15050	338.335	24.37	0.7610	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Call			83.81860	77.934	23.23	0.3250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.46	Put			231.61860	252.134	23.23	0.6750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Call			73.09790	68.289	23.64	0.2912	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.50	Put			260.89790	282.489	23.64	0.7088	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			65.90770	61.825	23.95	0.2678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			283.70770	306.025	23.95	0.7322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			172.25850	159.643	22.12	0.5449	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			110.05850	123.843	22.12	0.4551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			159.87850	147.773	21.90	0.5226	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			117.67850	131.973	21.90	0.4774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			86.71450	80.542	23.13	0.3339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			224.51450	244.742	23.13	0.6661	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Call			254.91700	239.423	23.42	0.6665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.13	Put			72.71700	83.623	23.42	0.3335	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			233.00540	218.198	23.09	0.6383	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			80.80540	92.398	23.09	0.3617	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			205.03590	191.180	22.66	0.5984	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			92.83590	105.380	22.66	0.4016	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			332.99380	315.400	24.50	0.7488	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			50.79380	59.600	24.50	0.2512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			324.87230	307.476	24.39	0.7414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			52.67230	61.676	24.39	0.2586	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Call			262.38800	246.671	23.52	0.6755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.12	Put			70.18800	80.871	23.52	0.3245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			366.08910	347.741	24.93	0.7769	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			43.88910	51.941	24.93	0.2231	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			357.72750	339.563	24.82	0.7701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			45.52750	53.763	24.82	0.2299	0.00	0	41,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			349.42290	331.446	24.72	0.7632	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			47.22290	55.646	24.72	0.2368	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		580.12240	558.248	27.53	0.8948	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		17.92240	22.448	27.53	0.1052	0.00	0	300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call		533.83780	512.564	26.99	0.8764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put		21.63780	26.764	26.99	0.1236	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		443.66550	423.798	25.91	0.8305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		31.46550	37.998	25.91	0.1695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		818.85690	794.669	29.94	0.9554	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		6.65690	8.869	29.94	0.0446	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		731.98810	708.589	29.27	0.9377	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		9.78810	12.790	29.27	0.0623	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		627.03830	604.626	28.07	0.9106	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		14.83830	18.826	28.07	0.0894	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,054.24540	1,028.620	31.08	0.9843	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put		2.04540	2.820	31.08	0.0157	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		1,004.83470	979.410	30.84	0.9803	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		2.63470	3.610	30.84	0.0197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		847.97300	823.529	30.08	0.9606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		5.77300	7.729	30.08	0.0394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		1,213.08860	1,187.045	31.85	0.9926	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		0.88860	1.245	31.85	0.0074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		1,113.70240	1,087.885	31.37	0.9881	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		1.50240	2.085	31.37	0.0119	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,103.78230	1,077.994	31.32	0.9875	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		1.58230	2.194	31.32	0.0125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		1,372.57340	1,346.329	32.61	0.9967	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		0.37340	0.529	32.61	0.0033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		1,362.59460	1,336.358	32.56	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		0.39460	0.558	32.56	0.0035	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,312.71880	1,286.532	32.32	0.9955	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.51880	0.732	32.32	0.0045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,682.31320	1,655.960	35.66	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		0.11320	0.159	35.66	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,562.32840	1,535.983	33.52	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		0.12840	0.183	33.52	0.0012	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,552.33590	1,525.993	33.47	0.9987	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		0.13590	0.193	33.47	0.0013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		2,052.28030	2,025.911	42.25	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		0.08030	0.111	42.25	0.0006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,812.29970	1,785.939	37.98	0.9992	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		0.09970	0.139	37.98	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,762.30460	1,735.946	37.08	0.9991	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		0.10460	0.147	37.08	0.0009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		2,362.26210	2,335.884	47.78	0.9996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.06210	0.084	47.78	0.0004	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		2,212.27010	2,185.896	45.11	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		0.07010	0.096	45.11	0.0005	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,112.27620	2,085.905	43.32	0.9994	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.07620	0.105	43.32	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,762.24560	2,735.861	54.91	0.9997	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.04560	0.061	54.91	0.0003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,572.25270	2,545.871	51.52	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			0.05270	0.071	51.52	0.0003	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,512.25520	2,485.875	50.45	0.9996	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.05520	0.075	50.45	0.0004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,252.20800	3,225.805	56.38	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			0.00800	0.005	56.38	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,202.21210	3,175.810	57.39	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.01210	0.010	57.39	0.0000	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,052.23670	3,025.849	60.08	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			0.03670	0.049	60.08	0.0002	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,312.20470	3,285.802	55.16	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.00470	0.002	55.16	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,272.20670	3,245.804	55.97	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			0.00670	0.004	55.97	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,262.20730	3,235.805	56.18	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			0.00730	0.005	56.18	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,482.20090	3,455.800	51.71	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			0.00090	0.000	51.71	0.0000	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,402.20210	3,375.801	53.34	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.00210	0.001	53.34	0.0000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,362.20300	3,335.801	54.15	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.00300	0.001	54.15	0.0000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,762.20000	3,735.800	46.04	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.00000	0.000	46.04	0.0000	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,712.20010	3,685.800	47.05	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.00010	0.000	47.05	0.0000	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,512.20070	3,485.800	51.11	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.00070	0.000	51.11	0.0000	0.00	0	1,000
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			28.37860	29.483	24.90	0.1331	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			503.37860	539.283	24.90	0.8669	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			695.94560	669.011	23.94	0.9248	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			8.04560	16.012	23.94	0.0752	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,977.97590	1,943.365	36.60	0.9983	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.07590	0.365	36.60	0.0017	0.00	0	17,991
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Call			47.75690	51.859	23.70	0.1906	0.00	0	2,500
\$ / R	On	17/03/2016	Foreign Exchange Option	15.74	Put			466.95690	505.959	23.70	0.8094	0.00	0	0
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Call			67.36990	69.353	23.22	0.2307	0.00	0	2,500
\$ / R	On	18/03/2016	Foreign Exchange Option	15.69	Put			433.76990	470.653	23.22	0.7693	0.00	0	0
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Call			163.19390	157.483	20.91	0.3926	0.00	0	2,500
\$ / R	On	22/03/2016	Foreign Exchange Option	15.47	Put			297.79390	327.483	20.91	0.6074	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Call			159.65670	152.889	20.90	0.3742	0.00	0	5,000
\$ / R	On	23/03/2016	Foreign Exchange Option	15.51	Put			331.35670	359.889	20.90	0.6258	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	23/03/2016	Foreign Exchange Option	13.67	Call			1,669.98970	1,635.352	25.67	0.9907	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			1.68970	2.352	25.67	0.0093	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			454.72560	434.482	20.25	0.7240	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			86.42560	101.482	20.25	0.2760	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			325.07870	306.078	19.36	0.5504	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			219.07870	235.478	19.36	0.4496	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			88.24010	80.490	20.86	0.2018	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			692.24010	719.890	20.86	0.7982	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,556.01950	3,520.601	26.23	1.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.01950	0.001	26.23	0.0000	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,857.88620	1,823.084	23.64	0.9912	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			1.88620	2.484	23.64	0.0088	0.00	0	150
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Call			22.11010	18.350	22.34	0.0539	0.00	0	0
\$ / R	On	31/03/2016	Foreign Exchange Option	16.73	Put			1,390.21010	1,421.850	22.34	0.9461	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Call			0.00000	0.000	36.70	0.0000	0.00	0	0
\$ / R	On	04/04/2016	Foreign Exchange Option	116.19	Put			100,816.40000	100,851.700	36.70	1.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			151.24310	136.163	20.26	0.2743	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			644.64310	664.963	20.26	0.7257	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			32.28290	26.362	22.19	0.0675	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			1,445.68290	1,475.162	22.19	0.9325	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			121.61730	107.717	20.64	0.2230	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			782.11730	803.617	20.64	0.7770	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			95.16310	82.636	21.04	0.1760	0.00	0	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			942.76310	965.536	21.04	0.8240	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Call			159.59000	143.152	20.25	0.2639	0.00	0	0
\$ / R	On	11/04/2016	Foreign Exchange Option	15.98	Put			745.39000	764.352	20.25	0.7361	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Call			340.67520	317.444	19.23	0.4675	0.00	0	0
\$ / R	On	14/04/2016	Foreign Exchange Option	15.47	Put			407.47520	419.744	19.23	0.5325	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			205.95650	188.314	20.17	0.3110	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			689.75650	707.714	20.17	0.6890	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			384.93460	361.421	18.99	0.4955	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			389.83460	401.921	18.99	0.5045	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Call			45.86330	39.413	22.35	0.0797	0.00	0	5,000
\$ / R	On	18/04/2016	Foreign Exchange Option	17.09	Put			1,720.76330	1,749.913	22.35	0.9203	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,463.35450	1,428.120	18.02	0.9516	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			18.25450	18.620	18.02	0.0484	0.00	0	17,896
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Call			83.92710	74.852	21.73	0.1362	0.00	0	0
\$ / R	On	20/04/2016	Foreign Exchange Option	16.71	Put			1,372.82710	1,399.352	21.73	0.8638	0.00	0	0
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Call			88.57990	80.031	21.79	0.1370	0.00	0	10,000
\$ / R	On	25/04/2016	Foreign Exchange Option	16.81	Put			1,462.57990	1,489.731	21.79	0.8630	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Call			105.79890	96.330	21.57	0.1592	0.00	0	10,000
\$ / R	On	26/04/2016	Foreign Exchange Option	16.69	Put			1,356.79890	1,383.030	21.57	0.8408	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,950.55070	1,914.760	19.46	0.9728	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			11.55070	11.460	19.46	0.0272	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			336.55210	317.466	19.51	0.4203	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			557.55210	574.166	19.51	0.5797	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			167.54330	154.548	20.77	0.2377	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,018.54330	1,041.248	20.77	0.7623	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,639.48950	3,603.825	25.05	0.9987	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.48950	0.525	25.05	0.0013	0.00	0	250
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Call			306.72140	288.810	19.75	0.3850	0.00	0	0
\$ / R	On	28/04/2016	Foreign Exchange Option	15.78	Put			641.72140	659.610	19.75	0.6150	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Call			193.43220	179.792	20.66	0.2618	0.00	0	0
\$ / R	On	29/04/2016	Foreign Exchange Option	16.23	Put			975.43220	997.592	20.66	0.7382	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Call			131.55510	121.905	21.46	0.1813	0.00	0	0
\$ / R	On	04/05/2016	Foreign Exchange Option	16.70	Put			1,368.65510	1,394.905	21.46	0.8187	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,278.47260	1,246.253	18.09	0.8637	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			77.57260	81.453	18.09	0.1363	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			469.59810	450.114	19.10	0.4941	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			498.69810	515.314	19.10	0.5059	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			320.16790	304.179	20.04	0.3605	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			810.36790	830.379	20.04	0.6395	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Call			329.56790	313.004	19.94	0.3633	0.00	0	0
\$ / R	On	16/05/2016	Foreign Exchange Option	15.99	Put			820.76790	840.304	19.94	0.6367	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Call			142.43920	133.090	21.79	0.1769	0.00	0	0
\$ / R	On	17/05/2016	Foreign Exchange Option	16.95	Put			1,590.63920	1,617.490	21.79	0.8231	0.00	0	0
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Call			442.70720	422.861	19.44	0.4485	0.00	0	5,000
\$ / R	On	19/05/2016	Foreign Exchange Option	15.70	Put			635.00720	651.261	19.44	0.5515	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Call			538.63460	516.184	19.06	0.5151	0.00	0	0
\$ / R	On	20/05/2016	Foreign Exchange Option	15.48	Put			507.93460	521.584	19.06	0.4849	0.00	0	0
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Call			609.73090	585.473	18.83	0.5544	0.00	0	5,000
\$ / R	On	23/05/2016	Foreign Exchange Option	15.36	Put			450.03090	461.973	18.83	0.4456	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			342.43520	324.398	20.17	0.3506	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			940.83520	958.999	20.17	0.6494	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			215.73880	202.490	21.23	0.2377	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,384.13880	1,407.090	21.23	0.7623	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,734.43540	3,698.274	23.51	0.9948	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			2.83540	2.874	23.51	0.0052	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,063.30650	2,027.793	19.09	0.9459	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			31.70650	32.393	19.09	0.0541	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			965.63150	935.301	18.18	0.7154	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			242.03150	247.901	18.18	0.2846	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,366.75190	3,330.701	21.41	0.9905	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			5.25190	5.401	21.41	0.0095	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			636.21880	610.213	18.85	0.5394	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			524.71880	534.913	18.85	0.4606	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,160.61710	1,127.866	18.08	0.7684	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			193.11710	196.666	18.08	0.2316	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			508.61060	485.242	19.40	0.4535	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			721.11060	734.042	19.40	0.5465	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,308.91120	2,273.259	19.08	0.9541	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			28.51120	29.059	19.08	0.0459	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	09/06/2016	Foreign Exchange Option	13.30	Call			2,299.35200	2,263.705	19.06	0.9534	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			28.95200	29.506	19.06	0.0466	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,289.79970	2,254.158	19.05	0.9528	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			29.39970	29.958	19.05	0.0472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,408.37200	2,372.582	19.05	0.9584	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			25.97200	26.482	19.05	0.0416	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,322.33860	2,286.530	18.92	0.9528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			29.93860	30.430	18.92	0.0472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,312.81100	2,276.999	18.91	0.9521	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			30.41100	30.899	18.91	0.0479	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,303.28910	2,267.475	18.89	0.9515	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			30.88910	31.375	18.89	0.0485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,123.73000	2,087.840	18.63	0.9373	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			41.33000	41.739	18.63	0.0627	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,095.63310	2,059.727	18.59	0.9347	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			43.23310	43.627	18.59	0.0653	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,496.85710	1,462.173	17.97	0.8494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			114.45710	116.073	17.97	0.1506	0.00	0	5,150
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,455.78860	1,421.260	17.98	0.8401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			123.38860	125.160	17.98	0.1599	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,258.41900	1,224.820	18.03	0.7891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			176.01900	178.720	18.03	0.2109	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Call			1,082.59400	1,050.159	18.07	0.7335	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.74	Put			240.19400	244.058	18.07	0.2665	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Call			1,075.57950	1,043.197	18.08	0.7311	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.75	Put			243.17950	247.097	18.08	0.2689	0.00	0	47,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,008.12080	977.509	18.19	0.7054	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			275.72080	281.409	18.19	0.2946	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			957.16090	927.031	18.27	0.6845	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			304.76090	310.931	18.27	0.3155	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Call			932.36350	902.484	18.32	0.6739	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.97	Put			319.96350	326.384	18.32	0.3261	0.00	0	35,000
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			914.06560	884.375	18.35	0.6659	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			331.66560	338.275	18.35	0.3341	0.00	0	15,940
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Call			486.51900	464.813	19.57	0.4303	0.00	0	500
\$ / R	On	13/06/2016	Foreign Exchange Option	15.90	Put			804.11900	818.713	19.57	0.5697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Call			476.22990	454.794	19.62	0.4232	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.93	Put			823.82990	838.694	19.62	0.5768	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call			453.01650	432.204	19.74	0.4070	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put			870.61650	886.104	19.74	0.5930	356,213.65	402	41,005
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call			437.09740	416.726	19.83	0.3956	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put			904.69740	920.626	19.83	0.6044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			421.71440	401.782	19.92	0.3845	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			939.31440	955.682	19.92	0.6155	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Call			401.04950	381.725	20.04	0.3693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.17	Put			988.64950	1,005.625	20.04	0.6307	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Call			392.50020	373.431	20.09	0.3629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.20	Put			1,010.10020	1,027.331	20.09	0.6371	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			384.12570	365.314	20.14	0.3566	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,031.72570	1,049.214	20.14	0.6434	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Call			375.92600	357.366	20.19	0.3504	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.26	Put			1,053.52600	1,071.266	20.19	0.6496	0.00	0	5,300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Call			316.57240	300.176	20.63	0.3039	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.50	Put			1,234.17240	1,254.076	20.63	0.6961	0.00	0	300
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			309.90130	293.749	20.68	0.2985	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,257.50130	1,277.649	20.68	0.7015	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call			305.53700	289.542	20.72	0.2949	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put			1,273.13700	1,293.442	20.72	0.7051	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call			288.69370	273.332	20.87	0.2810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put			1,336.29370	1,357.232	20.87	0.7190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Call			284.63780	269.428	20.91	0.2776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.65	Put			1,352.23780	1,373.328	20.91	0.7224	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			254.23920	240.229	21.20	0.2519	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,481.83920	1,504.129	21.20	0.7481	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Call			235.34020	222.107	21.41	0.2355	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.92	Put			1,572.94020	1,596.007	21.41	0.7645	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			233.69720	220.532	21.43	0.2341	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,581.29720	1,604.432	21.43	0.7659	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Call			230.44770	217.422	21.46	0.2312	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.95	Put			1,598.04770	1,621.322	21.46	0.7688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Call			222.53580	209.846	21.56	0.2242	0.00	0	2,650
\$ / R	On	13/06/2016	Foreign Exchange Option	17.00	Put			1,640.13580	1,663.746	21.56	0.7758	334,413.03	201	201
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Call			214.91180	202.554	21.65	0.2174	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.05	Put			1,682.51180	1,706.454	21.65	0.7826	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			213.42090	201.127	21.67	0.2161	0.00	0	550
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,691.02090	1,715.027	21.67	0.7839	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Call			209.01720	196.915	21.72	0.2122	0.00	0	10,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.09	Put			1,716.61720	1,740.815	21.72	0.7878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call			127.15950	118.749	22.85	0.1361	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put			2,334.75950	2,362.649	22.85	0.8639	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Call			109.86900	102.400	23.19	0.1191	0.00	0	14
\$ / R	On	13/06/2016	Foreign Exchange Option	18.00	Put			2,527.46900	2,556.300	23.19	0.8809	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			104.69010	97.512	23.31	0.1139	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,592.29010	2,621.412	23.31	0.8861	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			97.75310	90.971	23.47	0.1070	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,685.35310	2,714.871	23.47	0.8930	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Call			73.22140	67.905	24.16	0.0817	0.00	0	25,000
\$ / R	On	13/06/2016	Foreign Exchange Option	18.60	Put			3,090.82140	3,121.805	24.16	0.9183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,428.08390	3,391.826	21.11	0.9902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			5.68390	5.726	21.11	0.0098	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,688.56340	2,652.782	19.45	0.9727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			16.16340	16.682	19.45	0.0273	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	13.00	Call			2,601.17650	2,565.400	19.33	0.9688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			18.77650	19.300	19.33	0.0312	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			871.53500	841.580	18.63	0.6237	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			425.63500	432.380	18.63	0.3763	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			330.66320	312.815	20.89	0.2984	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,354.76320	1,373.615	20.89	0.7016	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,178.44150	2,142.044	18.40	0.9300	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			50.34150	50.744	18.40	0.0700	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			349.30910	330.869	20.81	0.3077	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,341.20910	1,359.569	20.81	0.6923	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			267.85890	252.547	21.56	0.2446	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,679.75890	1,701.247	21.56	0.7554	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,833.14970	3,796.389	21.60	0.9920	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			5.04970	5.089	21.60	0.0080	0.00	0	250
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			458.89010	437.583	20.68	0.3494	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			1,345.39010	1,361.883	20.68	0.6506	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			194.52340	182.453	23.11	0.1646	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			2,671.02340	2,696.753	23.11	0.8354	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			293.96270	277.889	22.09	0.2367	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,027.36270	2,049.189	22.09	0.7633	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,924.00390	3,886.176	20.55	0.9894	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.40390	7.476	20.55	0.0106	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,281.87520	2,245.020	17.99	0.9197	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			65.27520	66.321	17.99	0.0803	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			349.37220	331.371	21.61	0.2752	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,762.77220	1,782.671	21.61	0.7248	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,079.12470	3,042.519	17.48	0.9737	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			16.82470	18.619	17.48	0.0263	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			907.54140	877.736	19.07	0.5664	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			665.24140	673.836	19.07	0.4336	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Call			529.17150	506.161	20.62	0.3705	0.00	0	0
\$ / R	On	15/08/2016	Foreign Exchange Option	16.61	Put			1,364.67150	1,380.161	20.62	0.6295	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Call			369.85220	350.953	21.93	0.2698	0.00	0	5,000
\$ / R	On	17/08/2016	Foreign Exchange Option	17.39	Put			1,979.25220	1,998.954	21.93	0.7302	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Call			791.96800	763.937	19.48	0.5065	0.00	0	0
\$ / R	On	17/08/2016	Foreign Exchange Option	15.84	Put			851.36800	861.937	19.48	0.4935	0.00	0	5,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			343.54610	325.557	22.30	0.2466	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,235.54610	2,256.456	22.30	0.7534	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			308.44800	291.744	22.61	0.2242	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,430.44800	2,452.644	22.61	0.7758	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,017.19900	3,978.508	19.56	0.9876	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			9.19900	9.408	19.56	0.0124	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,383.59230	2,347.921	17.54	0.9134	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			75.59230	78.821	17.54	0.0866	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,246.55680	2,211.482	17.48	0.8896	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			104.95680	109.182	17.48	0.1104	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	06/09/2016	Foreign Exchange Option	17.74	Call			368.03060	349.038	22.27	0.2542	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,266.43060	2,286.738	22.27	0.7458	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			358.24200	339.587	22.35	0.2482	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,316.64200	2,337.287	22.35	0.7518	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,418.11090	2,382.826	17.25	0.9131	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			76.51090	80.526	17.25	0.0869	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,187.39920	2,152.310	17.58	0.8787	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			119.69920	124.010	17.58	0.1213	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			454.26610	433.195	21.66	0.3039	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,906.56610	1,924.895	21.66	0.6961	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,428.76440	2,393.415	17.24	0.9123	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			78.06440	82.115	17.24	0.0877	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			367.34450	348.420	22.35	0.2516	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,316.64450	2,337.120	22.35	0.7484	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			256.95790	242.864	23.52	0.1811	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			3,103.95790	3,129.464	23.52	0.8189	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,352.59850	1,316.465	18.35	0.6907	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			439.59850	443.065	18.35	0.3093	0.00	0	1,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,618.57920	2,579.413	16.82	0.9322	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			59.27920	59.913	16.82	0.0678	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,636.53450	2,597.330	16.79	0.9341	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			57.23450	57.830	16.79	0.0659	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,627.55020	2,588.364	16.81	0.9332	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			58.25020	58.864	16.81	0.0668	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,631.97630	2,594.190	16.85	0.9310	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			60.07630	62.090	16.85	0.0690	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			1,680.08200	1,643.855	18.20	0.7688	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			298.18200	301.755	18.20	0.2312	12,975,477.90	43,000	73,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Call			0.00000	734.241	20.04	0.4562	15,786,179.35	21,500	21,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.27	Put			0.00000	1,162.141	20.04	0.5438	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			730.41180	704.800	20.17	0.4420	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			1,208.51180	1,222.700	20.17	0.5580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Call			683.19060	658.434	20.38	0.4190	0.00	0	15,000
\$ / R	On	19/09/2016	Foreign Exchange Option	16.51	Put			1,311.29060	1,326.334	20.38	0.5810	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			586.21870	563.869	20.91	0.3694	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			1,564.31870	1,581.769	20.91	0.6306	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			448.31350	429.051	21.91	0.2929	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,066.41350	2,086.951	21.91	0.7071	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			411.14250	392.998	22.17	0.2718	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,229.24250	2,250.898	22.17	0.7282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			203.78200	195.189	24.99	0.1431	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,871.88200	3,903.089	24.99	0.8569	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,694.94560	2,657.013	16.75	0.9375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			53.04560	54.913	16.75	0.0625	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,649.90090	2,612.072	16.82	0.9329	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			58.00090	59.972	16.82	0.0671	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,640.93180	2,603.124	16.83	0.9319	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			59.03180	61.024	16.83	0.0681	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,500.63660	2,462.230	17.20	0.9079	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			90.33660	91.930	17.20	0.0921	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			351.12680	334.262	22.86	0.2307	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,690.82680	2,713.962	22.86	0.7693	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			329.37300	313.315	23.07	0.2179	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,829.07300	2,853.015	23.07	0.7821	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,123.02850	4,082.870	18.99	0.9849	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.72850	12.570	18.99	0.0151	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			343.39620	328.113	23.49	0.2119	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,194.79620	3,220.013	23.49	0.7881	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,215.45270	4,174.713	18.85	0.9818	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			16.85270	16.613	18.85	0.0182	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,606.01210	2,566.918	17.30	0.9009	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			107.41210	108.818	17.30	0.0991	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			353.18340	337.574	23.39	0.2174	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,124.58340	3,149.474	23.39	0.7826	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			358.89320	346.473	24.10	0.2059	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,656.19320	3,684.973	24.10	0.7941	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,323.06900	4,281.615	18.49	0.9795	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			20.36900	20.115	18.49	0.0205	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,725.04340	2,686.677	17.29	0.8956	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			122.34340	125.177	17.29	0.1044	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,537.69440	3,497.980	16.97	0.9554	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			44.49440	46.280	16.97	0.0446	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,556.95870	3,517.205	17.00	0.9561	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			43.75870	45.505	17.00	0.0439	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,547.32510	3,507.592	16.98	0.9557	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			44.12510	45.892	16.98	0.0443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,964.74210	2,927.938	16.89	0.9144	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			95.34210	100.438	16.89	0.0856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,956.16360	2,919.397	16.90	0.9134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			96.76360	101.897	16.90	0.0866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Call			2,922.00090	2,885.380	16.97	0.9095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			93.93540	98.996	16.87	0.0846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			10,795.75650	10,836.182	26.45	0.9814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,389.17220	4,347.853	18.02	0.9796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			19.77220	20.353	18.02	0.0204	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Call			3,033.89150	2,996.795	16.77	0.9219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.22	Put			84.49150	89.295	16.77	0.0781	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,973.33540	2,936.496	16.87	0.9154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Put			5,331.05130	5,363.544	26.45	0.8563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Call			254.51720	245.267	26.45	0.1410	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	21.30	Put			5,385.11720	5,417.767	26.45	0.8590	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			129.79630	124.227	26.45	0.0798	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	23.01	Put			6,970.39630	7,006.727	26.45	0.9202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			25.15650	23.682	26.45	0.0186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,938.60180	4,969.883	26.45	0.8350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Call			296.54630	286.212	26.45	0.1600	0.00	0	32,200
\$ / R	On	19/12/2016	Foreign Exchange Option	20.90	Put			5,027.14630	5,058.712	26.45	0.8400	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			285.48130	275.426	26.45	0.1551	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			5,116.08130	5,147.926	26.45	0.8449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.24	Call			260.45130	251.044	26.45	0.1437	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Put			4,346.16890	4,379.599	25.64	0.8088	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			346.53440	338.294	25.90	0.1859	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			4,477.13440	4,510.794	25.90	0.8141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Call			342.80950	334.667	26.01	0.1838	0.00	0	368
\$ / R	On	19/12/2016	Foreign Exchange Option	20.36	Put			4,533.40950	4,567.167	26.01	0.8162	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			308.00180	297.383	26.45	0.1650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,021.06090	4,053.860	25.00	0.7946	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Call			370.08920	361.247	25.26	0.1995	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	19.95	Put			4,150.68920	4,183.747	25.26	0.8005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Call			360.96070	352.350	25.50	0.1943	0.00	0	600
\$ / R	On	19/12/2016	Foreign Exchange Option	20.08	Put			4,271.56070	4,304.850	25.50	0.8057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.16	Call			355.56890	347.099	25.64	0.1912	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,508.91590	3,540.532	23.97	0.7677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			389.02960	379.711	24.80	0.2103	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			3,919.62960	3,952.211	24.80	0.7897	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			385.08790	375.872	24.89	0.2081	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,965.68790	3,998.372	24.89	0.7919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			380.46090	371.360	25.00	0.2054	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,269.31030	3,297.683	23.49	0.7525	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			456.05990	442.603	23.51	0.2462	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,286.65990	3,315.103	23.51	0.7538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			438.06900	427.553	23.79	0.2377	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,418.66900	3,450.053	23.79	0.7623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			428.31590	418.032	23.97	0.2323	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			2,784.11490	2,810.420	22.76	0.7119	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			536.93410	521.492	22.81	0.2850	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,817.53410	2,843.992	22.81	0.7150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			470.88620	457.056	23.37	0.2534	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,191.48620	3,219.556	23.37	0.7466	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			458.71030	445.183	23.49	0.2475	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Put			2,063.01320	2,085.386	21.62	0.6315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Call			681.42840	662.756	21.85	0.3507	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	17.69	Put			2,202.02840	2,225.256	21.85	0.6493	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Call			605.72060	588.698	22.32	0.3169	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	18.06	Put			2,496.32060	2,521.198	22.32	0.6831	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			543.51490	527.920	22.76	0.2881	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Put			1,468.00590	1,486.719	20.54	0.5393	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Call			925.21750	902.442	20.63	0.4521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	16.76	Put			1,515.81750	1,534.942	20.63	0.5479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Call			0.00000	881.250	20.72	0.4436	3,525,000.80	4,000	4,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.83	Put			0.00000	1,583.750	20.72	0.5564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	17.51	Call			722.41320	702.886	21.62	0.3685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,278.20520	1,295.182	20.19	0.5020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,022.41680	997.854	20.27	0.4888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			1,323.01680	1,340.354	20.27	0.5112	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Call			1,001.34390	977.086	20.34	0.4810	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.53	Put			1,361.94390	1,379.586	20.34	0.5190	0.00	0	725
\$ / R	On	19/12/2016	Foreign Exchange Option	16.69	Call			947.40590	924.219	20.54	0.4607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			923.03890	937.281	19.49	0.4187	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Call			1,204.81210	1,177.976	19.72	0.5527	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.00	Put			1,035.41210	1,050.476	19.72	0.4473	0.00	0	32,800
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			1,123.25080	1,097.279	19.95	0.5249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			1,153.85080	1,169.779	19.95	0.4751	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,047.60520	1,022.682	20.19	0.4980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			717.39040	729.932	19.03	0.3598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Call			1,435.73810	1,406.806	19.14	0.6253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.50	Put			766.33810	779.306	19.14	0.3747	0.00	0	69,895
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Call			1,400.99370	1,372.361	19.22	0.6150	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.57	Put			801.59370	814.861	19.22	0.3850	0.00	0	1,400
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			1,292.43890	1,264.781	19.49	0.5813	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			542.67740	551.491	18.61	0.3003	0.00	0	27,368
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,593.99810	1,563.768	18.80	0.6701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			624.59810	636.268	18.80	0.3299	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Call			1,588.47070	1,558.288	18.81	0.6686	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.21	Put			629.07070	640.788	18.81	0.3314	0.00	0	3,500
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,486.79040	1,457.432	19.03	0.6402	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Put			415.35460	422.646	18.47	0.2484	0.00	0	5,700
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			1,769.11950	1,735.656	18.57	0.7126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			509.71950	518.156	18.57	0.2874	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,724.64450	1,691.470	18.60	0.7026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			535.24450	543.970	18.60	0.2974	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,712.07740	1,678.991	18.61	0.6997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.35	Put			102.60090	107.880	16.97	0.0905	0.00	0	6,600
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,796.07840	2,759.997	17.19	0.8941	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			126.67840	132.497	17.19	0.1059	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Call			0.00000	2,009.976	18.42	0.7691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.50	Put			0.00000	382.476	18.42	0.2309	3,059,806.40	8,000	8,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.63	Call			1,954.75460	1,920.145	18.47	0.7516	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Call			1,215.06390	1,188.921	20.52	0.4994	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	16.75	Put			1,524.86390	1,545.521	20.52	0.5006	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Call			610.51200	595.006	23.60	0.2784	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	19.38	Put			3,550.31200	3,581.606	23.60	0.7216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Call			1,643.40430	1,612.530	19.25	0.6256	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.70	Put			903.20430	919.130	19.25	0.3744	0.00	0	6,370

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Call			1,624.43470	1,593.763	19.30	0.6205	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.74	Put			924.23470	940.363	19.30	0.3795	0.00	0	3,200
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Call			427.24270	410.065	26.52	0.1918	0.00	0	1,800
\$ / R	On	13/03/2017	Foreign Exchange Option	21.42	Put			5,407.04270	5,436.665	26.52	0.8082	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Call			1,131.44990	1,106.473	20.80	0.4723	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	17.00	Put			1,691.24990	1,713.073	20.80	0.5277	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Call			668.81670	652.106	23.17	0.3022	0.00	0	6,370
\$ / R	On	13/03/2017	Foreign Exchange Option	19.00	Put			3,228.61670	3,258.706	23.17	0.6978	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,835.67020	1,801.557	18.95	0.6715	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			735.47020	748.157	18.95	0.3285	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,830.02510	1,795.955	18.96	0.6703	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			739.82510	752.555	18.96	0.3297	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,824.40030	1,790.361	18.96	0.6690	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			744.20030	756.961	18.96	0.3310	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			922.44690	935.771	19.61	0.3374	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,074.61970	2,045.942	19.60	0.6647	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			913.11970	926.342	19.60	0.3353	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,069.27350	2,040.653	19.61	0.6637	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			917.77350	931.053	19.61	0.3363	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,063.94690	2,035.371	19.61	0.6626	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Call			1,582.91420	1,562.409	21.55	0.5074	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.37	Put			2,066.61420	2,084.209	21.55	0.4926	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Call			1,579.53810	1,559.064	21.56	0.5066	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.38	Put			2,073.23810	2,090.864	21.56	0.4934	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Call			1,576.17040	1,555.719	21.56	0.5057	0.00	0	0
\$ / R	On	18/09/2017	Foreign Exchange Option	17.39	Put			2,079.87040	2,097.519	21.56	0.4943	0.00	0	0
Total \$ / R Option												36,037,091.12	77,103	2,288,091
Total \$ / R												2,275,302,763.62	221,831	3,449,414
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.28580		15.31220			0.0000	687,861.00	45	461
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.54610		15.58240			0.0000	2,129,815.70	137	999
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.84210		15.88190			0.0000	792,105.00	50	107
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.12750		16.16940			0.0000	322,550.00	20	3
\$ / R MAXI	On	13/03/2017	Foreign Exchange Future			16.39340		16.44020			0.0000	0.00	0	0
Total \$ / R MAXI Future												3,932,331.70	252	1,570
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			292,224.04640	289,585.399	57.76	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			4.04640	5.399	57.76	0.0002	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			291,224.07670	288,585.441	57.59	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			4.07670	5.441	57.59	0.0002	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			290,224.10720	287,585.483	57.41	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			4.10720	5.483	57.41	0.0002	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			218,014.18950	214,428.046	18.71	0.9421	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,774.18950	3,818.045	18.71	0.0579	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			217,072.05940	213,485.386	18.70	0.9413	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			3,832.05940	3,875.387	18.70	0.0587	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			216,130.70350	212,543.581	18.69	0.9405	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			3,890.70350	3,933.581	18.69	0.0595	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			46,026.47830	46,549.213	18.40	0.3156	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			134,595.18260	131,141.576	18.41	0.6826	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			46,405.18260	46,931.576	18.41	0.3174	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			133,975.41370	130,525.894	18.41	0.6808	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			46,785.41370	47,315.894	18.41	0.3192	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			135,216.47830	131,759.213	18.40	0.6844	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			172,161.19550	168,910.263	18.68	0.7007	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			54,221.19550	55,160.263	18.68	0.2993	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			171,540.77130	168,296.122	18.69	0.6992	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			54,600.77130	55,546.122	18.69	0.3008	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			170,921.95840	167,683.111	18.69	0.6978	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			54,981.95840	55,933.111	18.69	0.3022	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Put			169,310.01410	171,307.287	20.80	0.5277	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Call			113,009.92770	110,331.481	20.82	0.4712	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.01	Put			169,989.92770	171,991.481	20.82	0.5288	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Call			113,651.15950	110,964.147	20.79	0.4734	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	16.99	Put			168,631.15950	170,624.147	20.79	0.5266	0.00	0	0	
\$ / R MAXI On	13/03/2017	Foreign Exchange Option	17.00	Call			113,330.01410	110,647.287	20.80	0.4723	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,932,331.70	252	1,570
£ / R	On	14/03/2016	Foreign Exchange Future			21.71810	21.74490		0.0000		82,919,705.80	3,818	26,756	
£ / R	On	15/04/2016	Foreign Exchange Future			21.84090	21.88080		0.0000		0.00	0	121	
£ / R	On	28/04/2016	Foreign Exchange Future			21.89650	21.93670		0.0000		0.00	0	157	
£ / R	On	13/06/2016	Foreign Exchange Future			22.09440	22.13540		0.0000		70,039,248.00	3,170	34,750	
£ / R	On	08/09/2016	Foreign Exchange Future			22.48330	22.52900		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.53380	22.58020		0.0000		4,303,955.80	191	1,669	
£ / R	On	19/12/2016	Foreign Exchange Future			22.96470	23.01340		0.0000		0.00	0	0	
£ / R	On	13/03/2017	Foreign Exchange Future			23.37400	23.42800		0.0000		0.00	0	0	
Total £ / R Future												157,262,909.60	7,179	63,453
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,555.05610	2,528.148	34.06	0.9998	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		0.15610	0.048	34.06	0.0002	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,545.05800	2,518.151	34.08	0.9997	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		0.15800	0.051	34.08	0.0003	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,535.06000	2,508.154	34.10	0.9997	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		0.16000	0.054	34.10	0.0003	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call		1,006.84610	988.965	29.70	0.9308	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put		11.94610	20.865	29.70	0.0692	0.00	0	21,300	
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Call		358.37440	355.096	25.46	0.6525	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	21.50	Put		113.47440	136.996	25.46	0.3475	0.00	0	12,000	
£ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call		99.21520	96.625	24.58	0.2821	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	22.05	Put			404.31520	428.525	24.58	0.7179	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			5.79250	3.874	28.50	0.0168	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	23.15	Put			1,410.89250	1,435.774	28.50	0.9832	0.00	0	4,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			1.49720	1.184	35.71	0.0047	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			2,206.59720	2,233.084	35.71	0.9953	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			0.09860	0.058	41.58	0.0002	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			3,555.19860	3,581.958	41.58	0.9998	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			72.67320	63.817	23.52	0.0882	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			2,391.87320	2,422.917	23.52	0.9118	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Call			653.19160	628.492	21.74	0.4832	0.00	0	0
£ / R	On	28/04/2016	Foreign Exchange Option	22.04	Put			756.49160	771.992	21.74	0.5168	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			342.35770	328.682	23.25	0.2287	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			2,506.95770	2,534.282	23.25	0.7713	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			104.15210	99.716	24.60	0.0828	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			4,468.75210	4,505.316	24.60	0.9172	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,972.01480	1,939.832	21.35	0.7723	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			326.61480	335.432	21.35	0.2277	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,964.57380	1,932.441	21.35	0.7710	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			329.17380	338.042	21.35	0.2290	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,957.15040	1,925.065	21.35	0.7696	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			331.75040	340.665	21.35	0.2304	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,809.74180	3,837.461	24.01	0.7698	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,258.69660	1,273.657	22.04	0.4424	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,532.89710	1,502.182	22.04	0.5564	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,263.89710	1,278.882	22.04	0.4436	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,528.11550	1,497.424	22.04	0.5553	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,269.11550	1,284.124	22.04	0.4447	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			488.74180	470.761	24.01	0.2302	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,112.98110	2,079.500	21.83	0.6767	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			783.98110	796.200	21.83	0.3233	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,537.69660	1,506.957	22.04	0.5576	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,267.14480	1,242.179	22.18	0.4815	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,686.94480	1,708.379	22.18	0.5185	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,263.25040	1,238.314	22.19	0.4805	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,693.05040	1,714.514	22.19	0.5195	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,271.04320	1,246.062	22.18	0.4826	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,680.84320	1,702.262	22.18	0.5174	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Call			1,701.54100	1,671.049	20.97	0.5326	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	23.01	Put			1,698.14100	1,716.349	20.97	0.4674	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Call			655.10600	636.433	23.27	0.2498	0.00	0	783
£ / R	On	19/12/2016	Foreign Exchange Option	26.94	Put			4,581.70600	4,611.733	23.27	0.7502	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,869.89390	1,838.355	20.79	0.5682	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,486.49390	1,503.655	20.79	0.4318	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,865.28400	1,833.765	20.80	0.5672	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,491.88400	1,509.065	20.80	0.4328	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,860.68400	1,829.185	20.80	0.5663	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	22.65	Put			1,497.28400	1,514.485	20.80	0.4337	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Call			4,809.58010	4,765.973	20.87	0.9020	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	18.41	Put			206.18010	211.273	20.87	0.0980	0.00	0	783
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Call			1,800.77000	1,764.450	20.66	0.5107	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.75	Put			2,122.77000	2,140.450	20.66	0.4893	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Call			1,796.96420	1,760.667	20.67	0.5099	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.76	Put			2,128.96420	2,146.667	20.67	0.4901	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Call			1,804.58390	1,768.241	20.66	0.5115	0.00	0	0
£ / R	On	13/03/2017	Foreign Exchange Option	23.74	Put			2,116.58390	2,134.241	20.66	0.4885	0.00	0	0
Total £ / R Option												0.00	0	87,277
Total £ / R												157,262,909.60	7,179	150,730
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13401		0.13562			0.0000	2,680.20	20	4,704
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13663		0.13838			0.0000	2,732.68	20	5,474
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13977		0.14160			0.0000	0.00	0	1,148
¥ / R	On	19/12/2016	Foreign Exchange Future			0.14288		0.14478			0.0000	0.00	0	170
Total ¥ / R Future												5,412.88	40	11,496
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,561.70280	1,401.007	27.86	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.00280	0.007	27.86	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,561.70000	3,401.000	23.94	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	0.000	23.94	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,561.70000	2,401.000	23.94	1.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00000	0.000	23.94	0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			21.32300	32.527	16.97	0.0615	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			998.07910	874.308	17.33	0.7281	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			159.77910	210.908	17.33	0.2719	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,840.35130	2,666.718	17.92	0.9922	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			2.05130	3.318	17.92	0.0078	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,859.62300	1,695.927	16.97	0.9385	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,175.20200	2,998.126	17.98	0.9711	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			15.40200	21.326	17.98	0.0289	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,228.80630	2,068.536	17.45	0.8971	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			69.00630	91.736	17.45	0.1029	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,410.50220	1,285.955	17.66	0.7351	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			250.70220	309.155	17.66	0.2649	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Call			0.01110	0.011	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.41	Put			26,522.01110	26,711.611	27.84	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Call			0.00700	0.007	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.42	Put			27,522.00700	27,711.607	27.84	1.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Call			0.00450	0.005	27.84	0.0000	0.00	0	0
¥ / R	On	19/12/2016	Foreign Exchange Option	0.43	Put			28,522.00450	28,711.605	27.84	1.0000	0.00	0	0
Total ¥ / 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 ¥ / R												5,412.88	40	11,496
€ / R	On	14/03/2016	Foreign Exchange Future			16.86450		16.78640			0.0000	73,023,285.00	4,330	54,673
€ / R	On	22/03/2016	Foreign Exchange Future			16.88200		16.81520			0.0000	0.00	0	293
€ / R	On	24/03/2016	Foreign Exchange Future			16.88930		16.82250			0.0000	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Future			16.97290		16.90640			0.0000	0.00	0	11
€ / R	On	26/04/2016	Foreign Exchange Future			17.01460		16.94810			0.0000	0.00	0	25
€ / R	On	28/04/2016	Foreign Exchange Future			17.02210		16.95580			0.0000	0.00	0	1
€ / R	On	29/04/2016	Foreign Exchange Future			17.02590		16.95960			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			17.12470		17.05900			0.0000	0.00	0	74
€ / R	On	27/05/2016	Foreign Exchange Future			17.13230		17.06660			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			17.19730		17.13200			0.0000	620,856,924.60	36,102	46,003
€ / R	On	19/09/2016	Foreign Exchange Future			17.58750		17.52610			0.0000	3,517,500.00	200	7,218
€ / R	On	19/12/2016	Foreign Exchange Future			17.97130		17.91280			0.0000	0.00	0	4,500
€ / R	On	13/03/2017	Foreign Exchange Future			18.33820		18.28350			0.0000	0.00	0	0
Total € / R Future												697,397,709.60	40,632	112,798
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,736.42770	3,814.500	52.71	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.02770	0.000	52.71	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,586.42920	3,664.502	55.47	1.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.02920	0.002	55.47	0.0000	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,936.47300	3,014.581	55.55	0.9997	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.07300	0.081	55.55	0.0003	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			140.06560	146.491	23.21	0.4703	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			253.66560	181.991	23.21	0.5297	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			0.73510	0.684	83.69	0.0016	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			5,114.33510	5,036.184	83.69	0.9984	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			661.95540	734.842	30.16	0.9173	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			25.55540	20.342	30.16	0.0827	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			530.21640	596.234	28.63	0.8751	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			43.81640	31.734	28.63	0.1249	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			202.60040	225.486	23.94	0.6028	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			176.20040	120.986	23.94	0.3972	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			848.11630	925.270	31.89	0.9542	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			11.71630	10.770	31.89	0.0458	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			810.16810	887.071	31.72	0.9474	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			13.76810	12.571	31.72	0.0526	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			800.72900	877.562	31.68	0.9456	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			14.32900	13.062	31.68	0.0544	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,827.32360	1,904.749	38.24	0.9987	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			0.92360	0.249	38.24	0.0013	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,737.55570	1,814.778	36.84	0.9985	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			1.15570	0.278	36.84	0.0015	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,418.90970	1,495.400	34.35	0.9953	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			2.50970	0.900	34.35	0.0047	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,756.50760	2,834.595	52.75	0.9996	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		0.10760	0.095	52.75	0.0004	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,186.78860	2,264.666	43.86	0.9992	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		0.38860	0.166	43.86	0.0008	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,887.19680	1,964.731	39.18	0.9988	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		0.79680	0.231	39.18	0.0012	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		2,796.49870	2,874.592	53.37	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		0.09870	0.092	53.37	0.0004	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,786.50080	2,864.593	53.22	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		0.10080	0.093	53.22	0.0004	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		2,776.50310	2,854.594	53.06	0.9996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		0.10310	0.094	53.06	0.0004	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call		9.75640	7.991	24.84	0.0278	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put		1,614.55640	1,545.991	24.84	0.9722	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call		11.09500	9.416	23.54	0.0315	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put		1,608.59500	1,540.116	23.54	0.9685	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Call		71.08490	66.722	22.43	0.1174	0.00	0	0
€ / R	On	15/04/2016	Foreign Exchange Option	18.50	Put		1,664.68490	1,593.822	22.43	0.8826	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call		100.24370	97.782	22.22	0.1452	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put		1,722.14370	1,653.182	22.22	0.8548	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Call		420.55730	432.056	20.12	0.4679	0.00	0	0
€ / R	On	28/04/2016	Foreign Exchange Option	17.17	Put		634.75730	579.956	20.12	0.5321	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call		111.22720	109.322	22.21	0.1551	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put		1,721.62720	1,653.422	22.21	0.8449	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call		187.97380	191.788	22.00	0.2074	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put		1,808.97380	1,747.088	22.00	0.7926	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call		195.78320	199.920	22.01	0.2121	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put		1,809.18320	1,747.620	22.01	0.7879	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,979.39110	2,040.076	19.75	0.8931	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		97.39110	92.776	19.75	0.1069	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,970.48390	2,031.092	19.73	0.8921	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,988.30710	2,049.069	19.76	0.8942	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		96.30710	91.769	19.76	0.1058	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		98.48390	93.792	19.73	0.1079	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		2,959.44000	3,024.573	21.40	0.9648	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		27.44000	27.273	21.40	0.0352	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,397.56120	1,448.919	19.33	0.7900	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		225.56120	211.619	19.33	0.2100	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		129.36650	125.767	18.74	0.1038	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,696.96350	2,754.698	18.75	0.8953	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		130.86350	127.198	18.75	0.1047	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,713.97960	2,771.851	18.74	0.8972	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		127.87960	124.351	18.74	0.1028	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,705.46650	2,763.267	18.74	0.8962	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		782.31290	759.790	19.32	0.3392	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		418.43870	411.800	24.38	0.2084	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put		4,405.63870	4,340.500	24.38	0.7916	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	17.00	Call			1,699.42490	1,735.219	19.32	0.6596	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			786.62490	763.919	19.32	0.3404	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,066.02090	2,111.513	19.23	0.7338	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			536.30700	534.664	22.90	0.2668	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,423.50700	3,363.364	22.90	0.7332	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,705.11290	1,741.090	19.32	0.6608	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			553.22090	540.213	19.23	0.2662	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,757.03650	1,794.547	19.30	0.6722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			744.23650	723.247	19.30	0.3278	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,694.11390	1,729.361	19.32	0.6583	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			791.31390	768.061	19.32	0.3417	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Put			1,739.99660	1,697.705	20.47	0.4959	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Call			1,329.99210	1,342.286	20.48	0.5031	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.70	Put			1,746.49210	1,704.086	20.48	0.4969	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Call			1,326.49030	1,338.685	20.49	0.5021	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.71	Put			1,752.99030	1,710.485	20.49	0.4979	0.00	0	0
€ / R	On	13/03/2017	Foreign Exchange Option	18.69	Call			1,333.49660	1,345.905	20.47	0.5041	0.00	0	0
Total € / R Option												0.00	0	333,270
Total € / R												697,397,709.60	40,632	446,068
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.38330		11.47650			0.0000	12,521,630.00	1,100	13,737
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.53040		11.62930			0.0000	2,386,792.80	207	2,851
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.70280		11.80510			0.0000	0.00	0	875
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.87250		11.97590			0.0000	0.00	0	130
AU\$ / R	On	13/03/2017	Foreign Exchange Future			12.03250		12.13890			0.0000	0.00	0	0
Total AU\$ / R Future												14,908,422.80	1,307	17,593
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			133.05560	70.291	16.47	0.4695	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			56.55560	86.991	16.47	0.5305	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			126.29650	66.321	16.59	0.4498	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			59.79650	93.020	16.59	0.5502	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.11820	0.034	28.69	0.0004	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,123.61820	1,216.734	28.69	0.9996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,676.50000	1,583.331	41.29	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.00000	0.031	41.29	0.0002	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,076.54930	983.420	28.66	0.9988	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			0.04930	0.120	28.66	0.0012	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			677.65080	585.692	24.99	0.9785	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			1.15080	2.392	24.99	0.0215	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,986.50000	1,893.326	49.05	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.00000	0.026	49.05	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,976.50000	1,883.326	48.80	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.00000	0.026	48.80	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,966.50000	1,873.326	48.55	0.9998	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.00000	0.026	48.55	0.0002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,557.61590	1,459.626	17.49	0.9369	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			28.31590	29.227	17.49	0.0631	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,576.64060	1,478.621	17.56	0.9389	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			27.34060	28.221	17.56	0.0611	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,567.12390	1,469.120	17.52	0.9379	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			27.82390	28.719	17.52	0.0621	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			81.80060	88.994	16.83	0.1198	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,694.62600	1,599.251	16.85	0.8832	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			79.52600	86.451	16.85	0.1168	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,685.75660	1,590.515	16.84	0.8817	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			80.65660	87.715	16.84	0.1183	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,676.90060	1,581.794	16.83	0.8802	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,501.50180	1,415.022	16.48	0.7884	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			205.60180	222.522	16.48	0.2116	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,517.53780	1,430.482	16.50	0.7919	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			201.63780	217.982	16.50	0.2081	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,509.51350	1,422.743	16.49	0.7902	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			203.61350	220.243	16.49	0.2098	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Put			698.44330	744.170	16.25	0.4528	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Call			886.97320	825.925	16.24	0.5513	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.94	Put			688.07320	733.425	16.24	0.4487	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Call			882.15020	821.287	16.24	0.5492	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.95	Put			693.25020	738.787	16.24	0.4508	0.00	0	0
AU\$ / R	On	13/03/2017	Foreign Exchange Option	11.96	Call			877.34330	816.670	16.25	0.5472	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												14,908,422.80	1,307	18,793
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.49920		11.42110			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.69670		11.62410			0.0000	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Future			11.92400		11.85290			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			5.58870	1.836	27.53	0.0154	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			636.16550	710.796	27.69	0.9865	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			5.06550	1.596	27.69	0.0135	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			626.42060	700.912	27.61	0.9855	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			5.32060	1.712	27.61	0.0145	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			616.68870	691.036	27.53	0.9846	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			873.22720	922.959	16.23	0.8230	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			119.12720	96.259	16.23	0.1770	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			865.46730	914.903	16.22	0.8201	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			121.36730	98.203	16.22	0.1799	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			857.74070	906.876	16.22	0.8173	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			123.64070	100.176	16.22	0.1827	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.38	Call			384.01550	397.987	16.99	0.4044	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	19/09/2016	Foreign Exchange Option	12.38	Put			911.11550	853.987	16.99	0.5956	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Call			381.12940	394.938	17.01	0.4020	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.39	Put			918.22940	860.938	17.01	0.5980	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Call			378.26810	391.916	17.02	0.3996	0.00	0	0
CAD/ R	On	19/09/2016	Foreign Exchange Option	12.40	Put			925.36810	867.916	17.02	0.6004	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			15.36270		15.31390			0.0000	629,870.70	41	6,657
CHF / R	On	13/06/2016	Foreign Exchange Future			15.68560		15.64950			0.0000	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Future			16.06780		16.03500			0.0000	0.00	0	0
Total CHF / R Future												629,870.70	41	6,657
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			362.02160	405.438	25.89	0.8146	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			48.12160	42.738	25.89	0.1854	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			353.90800	396.955	25.79	0.8089	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			50.00800	44.255	25.79	0.1911	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			370.19770	413.971	25.99	0.8202	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			46.29770	41.271	25.99	0.1798	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,416.70890	1,440.821	18.81	0.8280	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			157.20890	145.221	18.81	0.1720	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,408.85330	1,432.879	18.82	0.8261	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			159.35330	147.279	18.82	0.1739	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,401.02110	1,424.961	18.82	0.8242	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			161.52110	149.361	18.82	0.1758	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Call			737.66990	734.693	20.66	0.4436	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.60	Put			1,302.66990	1,266.893	20.66	0.5564	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Call			734.45750	731.412	20.67	0.4421	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.61	Put			1,309.45750	1,273.612	20.67	0.5579	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Call			731.26380	728.141	20.68	0.4406	0.00	0	0
CHF / R	On	19/09/2016	Foreign Exchange Option	16.62	Put			1,316.26380	1,280.341	20.68	0.5594	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												629,870.70	41	6,657
CNH / R	On	14/03/2016	Foreign Exchange Future			2.34580		2.34960			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.36830		2.37250			0.0000	0.00	0	22,550
CNH / R	On	19/09/2016	Foreign Exchange Future			2.39400		2.39860			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	22,550
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			3.88290	4.767	31.23	0.0171	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,500.69840	1,463.820	30.36	0.9791	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			4.69840	5.820	30.36	0.0209	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,401.71640	1,365.141	29.48	0.9743	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			5.71640	7.141	29.48	0.0257	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,599.88290	1,562.767	31.23	0.9829	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,985.66250	1,949.555	20.56	0.7618	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			360.66250	366.554	20.56	0.2382	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,910.64880	1,874.696	20.48	0.7489	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			385.64880	391.696	20.48	0.2511	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,836.93420	1,801.145	20.41	0.7356	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			411.93420	418.145	20.41	0.2644	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Put			1,691.24440	1,701.794	20.00	0.5344	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Call			1,138.66700	1,103.665	20.03	0.4547	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.46	Put			1,752.66700	1,763.665	20.03	0.5453	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Call			1,101.14720	1,066.599	20.06	0.4438	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.47	Put			1,815.14720	1,826.599	20.06	0.5562	0.00	0	0
CNH / R	On	19/09/2016	Foreign Exchange Option	2.45	Call			1,177.24440	1,141.794	20.00	0.4656	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			2.26380		2.25280			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.30990		2.30020			0.0000	0.00	0	40
DKK / R	On	19/09/2016	Foreign Exchange Future			2.36310		2.35390			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	40
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,052.84700	1,164.304	34.15	0.9279	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			24.84700	26.304	34.15	0.0721	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			958.76600	1,067.967	32.81	0.9168	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			30.76600	29.967	32.81	0.0832	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,148.73170	1,257.916	34.31	0.9434	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			20.73170	19.916	34.31	0.0566	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			267.27080	215.259	20.77	0.1593	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,290.95740	2,333.691	20.77	0.8294	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			288.95740	234.691	20.77	0.1706	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,448.80830	2,496.054	20.76	0.8515	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			246.80830	197.053	20.76	0.1485	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,369.27080	2,414.259	20.77	0.8407	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Put			1,710.50940	1,635.279	21.74	0.4970	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Call			1,310.56190	1,326.000	21.78	0.4926	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.40	Put			1,771.56190	1,695.000	21.78	0.5074	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Call			1,272.60930	1,286.751	21.83	0.4823	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.41	Put			1,833.60930	1,755.751	21.83	0.5177	0.00	0	0
DKK / R	On	19/09/2016	Foreign Exchange Option	2.39	Call			1,349.50940	1,366.279	21.74	0.5030	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	40
HK\$/R	On	14/03/2016	Foreign Exchange Future			1.96880		1.97160			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
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.00330		2.00740			0.0000	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.04140		2.04590			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.07730		2.08220			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												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			2.42640	2.286	30.53	0.0107	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			1,486.42640	1,514.286	30.53	0.9893	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			2.02180	1.928	31.53	0.0089	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			1,586.02180	1,613.928	31.53	0.9911	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1.70140	1.642	32.53	0.0075	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,685.70140	1,713.642	32.53	0.9925	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			397.33600	375.832	19.85	0.3056	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			1,523.33600	1,542.832	19.85	0.6944	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			375.02650	354.318	19.99	0.2910	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			1,601.02650	1,621.318	19.99	0.7090	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			353.98660	334.052	20.13	0.2771	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,679.98660	1,701.052	20.13	0.7229	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			863.26540	832.645	19.64	0.4234	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,604.26540	1,618.645	19.64	0.5766	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			831.31590	801.258	19.72	0.4112	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,672.31590	1,687.258	19.72	0.5888	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			800.52400	771.021	19.81	0.3992	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,741.52400	1,757.021	19.81	0.6008	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,280.37740	1,247.873	19.68	0.4879	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,658.37740	1,674.873	19.68	0.5121	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,243.89330	1,211.870	19.75	0.4774	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,721.89330	1,738.870	19.75	0.5226	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,208.44160	1,176.898	19.83	0.4671	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,786.44160	1,803.898	19.83	0.5329	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	0.07	0.0000	0.00	0	0
HK\$/R	On	13/03/2017	Foreign Exchange Option	2.16	Put			100.00000	100.000	0.07	1.0000	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.15060		0.15060			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15070		0.15080			0.0000	0.00	0	1,266
KES / R	On	19/09/2016	Foreign Exchange Future			0.15020		0.15070			0.0000	0.00	0	0
KES / R	On	19/12/2016	Foreign Exchange Future			0.14980		0.15030			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 KES / R Future												0.00	0	2,532
Total KES / R												0.00	0	2,532
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07670		0.07690			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06860		0.06830			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06270		0.06250			0.0000	0.00	0	0
NGN / R	On	19/12/2016	Foreign Exchange Future			0.05910		0.05840			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			10.16410		10.37720			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.29200		10.50780			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.44320		10.65920			0.0000	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Future			10.59340		10.80800			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			1,237.31660	1,024.194	32.90	0.9990	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.11660	0.094	32.90	0.0010	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,227.31980	1,014.196	32.63	0.9990	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.11980	0.096	32.63	0.0010	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,217.32320	1,004.204	32.54	0.9989	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.12320	0.104	32.54	0.0011	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,506.09820	1,292.809	14.65	0.9654	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			8.29820	10.809	14.65	0.0346	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,525.78340	1,312.407	14.75	0.9667	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			7.98340	10.407	14.75	0.0333	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,515.93920	1,302.606	14.70	0.9661	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			8.13920	10.606	14.70	0.0339	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,291.07140	1,102.343	15.60	0.8234	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			91.87140	119.143	15.60	0.1766	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,282.60170	1,094.176	15.59	0.8211	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			93.40170	120.976	15.59	0.1789	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,274.15400	1,086.034	15.58	0.8189	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			94.95400	122.834	15.58	0.1811	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Call			584.69280	482.796	15.98	0.4604	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.85	Put			626.69280	739.396	15.98	0.5396	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Call			580.32370	479.240	15.99	0.4579	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.86	Put			632.32370	745.840	15.99	0.5421	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Call			575.98450	475.704	16.01	0.4554	0.00	0	0
NZ\$ / R	On	19/12/2016	Foreign Exchange Option	10.87	Put			637.98450	752.304	16.01	0.5446	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/03/2016	Foreign Exchange Future			1.38090		1.37180			0.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Future			1.39570		1.38710			0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Future			1.41150		1.40290			0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Future			1.42400		1.41530			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			282.00000	191.000		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			382.00000	291.000		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			482.00000	391.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.32	Call			671.00000	757.000		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			571.00000	657.000		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			471.00000	557.000		1.0000	0.00	0	0
PULA / R	On	13/06/2016	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.42	Put			171.00000	85.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Call			29.00000	115.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.40	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Call			0.00000	15.000		1.0000	0.00	0	0
PULA / R	On	19/09/2016	Foreign Exchange Option	1.41	Put			71.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Call			53.00000	140.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.41	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Call			0.00000	40.000		1.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.42	Put			47.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/12/2016	Foreign Exchange Option	1.40	Call			153.00000	240.000		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
Total PULA / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10330		1.09630			0.0000	55,165.00	50	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10620		1.09940			0.0000	0.00	0	102
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.11020		1.10350			0.0000	0.00	0	0
QUANTO €	On	19/12/2016	Foreign Exchange Future			1.11430		1.10780			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 QUANTO € / \$ Future												55,165.00	50	152
Total QUANTO € / \$												55,165.00	50	152
RAIN	On	13/06/2016	Foreign Exchange Future			27.029.23000		27.052.62000			0.0000	0.00	0	0
RAIN	On	19/09/2016	Foreign Exchange Future			27.535.87000		27.566.01000			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			11.04470		11.07060			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.21500		11.24490			0.0000	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Future			11.40680		11.43650			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			1,090.65430	1,064.765	30.40	0.9993	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			0.05430	0.065	30.40	0.0007	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,080.65890	1,054.771	30.31	0.9993	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			0.05890	0.071	30.31	0.0007	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,070.66390	1,044.777	30.23	0.9992	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			0.06390	0.077	30.23	0.0008	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,117.22860	1,085.285	16.77	0.8776	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			62.32860	60.285	16.77	0.1224	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,108.59620	1,076.647	16.77	0.8753	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			63.69620	61.647	16.77	0.1247	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,099.98880	1,068.033	16.76	0.8730	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			65.08880	63.033	16.76	0.1270	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Call			490.81420	468.716	17.05	0.4652	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.62	Put			674.31420	681.916	17.05	0.5348	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Call			487.06330	465.021	17.06	0.4625	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.63	Put			680.56330	688.221	17.06	0.5375	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Call			483.33870	461.353	17.07	0.4598	0.00	0	0
SGD / R	On	19/09/2016	Foreign Exchange Option	11.64	Put			686.83870	694.553	17.07	0.5402	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			5.28440		5.28110			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.24250		5.23990			0.0000	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Future			5.20420		5.19620			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			791.11710	794.418	45.39	0.9997	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.01710	0.018	45.39	0.0003	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			781.11710	784.418	44.84	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.01710	0.018	44.84	0.0003	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			771.11720	774.418	44.30	0.9997	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.01720	0.018	44.30	0.0003	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			509.63300	510.459	16.82	0.8786	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			29.73300	27.959	16.82	0.1214	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			500.88280	501.660	16.78	0.8741	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			30.98280	29.160	16.78	0.1259	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			492.17650	492.905	16.74	0.8695	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			32.27650	30.405	16.74	0.1305	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Put			284.07940	277.660	16.03	0.5198	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Call			218.53670	220.266	16.00	0.4932	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.25	Put			272.33670	266.066	16.00	0.5068	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Call			214.37710	216.032	16.01	0.4867	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.26	Put			278.17710	271.832	16.01	0.5133	0.00	0	0
TRY / R	On	19/09/2016	Foreign Exchange Option	5.27	Call			210.27940	211.860	16.03	0.4802	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			1.33730		1.34140			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.27610		1.28750			0.0000	0.00	0	0
ZMW / R	On	19/09/2016	Foreign Exchange Future			1.21750		1.16760			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												3113457494.78	194,229	1,400,165
Total Options												36037091.12	77,103	2,709,838
Grand Total:												3,149,494,585.90	271,332	4,110,003