



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/09/2015 Foreign Exchange Future			13.84290		13.78350			0.0000	34,607,250.00	2,500	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.86670		13.77900			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.86670		13.78290			0.0000	0.00	0	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.87130		13.78690			0.0000	0.00	0	11,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.88060		13.79520			0.0000	0.00	0	0
\$ / R On 07/10/2015 Foreign Exchange Future			13.88300		13.79760			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.88780		13.80230			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.89730		13.81180			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.89970		13.81410			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.91400		13.82830			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.91880		13.83310			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.93320		13.84730			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.95220		13.86630			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.96420		13.87820			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.98090		13.89480			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.98330		13.89720			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.98800		13.90200			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.99760		13.91150			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.99990		13.91380			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			14.03160		13.94540			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.03900		13.95280			0.0000	892,529,425.00	63,575	698,701

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Future			14.06370		13.97730			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.12090		14.03420			0.0000	0.00	0	2,150
\$ / R	On	27/01/2016	Foreign Exchange Future			14.15590		14.06890			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.19590		14.10860			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.21340		14.12590			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.22840		14.14080			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.26590		14.17800			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.27340		14.18540			0.0000	98,258,085.60	6,884	61,162
\$ / R	On	16/03/2016	Foreign Exchange Future			14.27840		14.19040			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.29590		14.20780			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.31090		14.22260			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.38380		14.29440			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.46450		14.37390			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.49060		14.39960			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.49840		14.40730			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.50880		14.41750			0.0000	0.00	0	27,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.54780		14.45600			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.62590		14.53230			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.66630		14.57170			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.70670		14.61120			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.73640		14.64010			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.74180		14.64540			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.76060		14.66380			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.77140		14.67430			0.0000	0.00	0	2,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.79560		14.69800			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.86080		14.76380			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.93720		14.84130			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.97430		14.87890			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.98580		14.89070			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.18030		15.08800			0.0000	0.00	0	0
Total \$ / R Future												1,025,394,760.60	72,959	811,463
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			694.05820	752.900	12.52	1.0000	0.00	0	0
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			0.55820	0.000	12.52	0.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,979.00010	3,066.700	18.55	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.00010	0.000	18.55	0.0000	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,629.00970	2,716.700	19.12	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.00970	0.000	19.12	0.0000	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,379.01140	2,466.700	21.97	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,021.01870	2,933.328	58.26	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.01140	0.000	21.97	0.0000	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			515.64220	597.112	19.08	0.9946	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			6.64220	0.412	19.08	0.0054	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			36.97340	26.863	14.99	0.2428	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			257.97340	160.163	14.99	0.7572	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.01870	0.028	58.26	0.0002	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			983.39850	1,067.124	25.36	0.9967	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			0.49850	0.424	25.36	0.0033	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call			249.14410	311.910	20.13	0.8071	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put			56.24410	35.211	20.13	0.1929	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call			213.66870	271.313	19.79	0.7652	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put			70.76870	44.613	19.79	0.2348	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			539.62280	619.964	20.24	0.9476	0.00	0	3,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			12.72280	8.665	20.24	0.0524	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			423.32870	500.208	20.23	0.8987	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			26.42870	18.908	20.23	0.1013	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			356.56150	430.410	20.23	0.8558	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			39.66150	29.110	20.23	0.1442	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			563.05380	641.804	17.48	0.9391	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			17.85380	11.204	17.48	0.0609	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			317.95190	385.729	18.14	0.7827	0.00	0	3,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			72.75190	55.129	18.14	0.2173	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			191.33720	247.568	18.56	0.6024	0.00	0	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			163.73720	134.568	18.56	0.3976	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			126.70310	165.655	19.15	0.4374	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			304.40310	257.855	19.15	0.5626	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			938.83820	1,025.509	19.08	0.9653	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			7.03820	8.209	19.08	0.0347	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			187.10570	233.712	18.09	0.5150	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			263.00570	224.012	18.09	0.4850	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			511.48830	586.810	16.75	0.8153	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			73.18830	62.810	16.75	0.1847	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			350.62140	415.376	17.24	0.6842	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			152.32140	131.376	17.24	0.3158	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			573.15440	651.140	16.59	0.8518	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			54.85440	47.140	16.59	0.1482	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			472.43820	544.576	16.92	0.7737	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			99.33820	85.776	16.92	0.2263	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			2.36590	7.828	30.52	0.0175	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,135.06590	3,054.628	30.52	0.9825	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			3,047.35890	3,133.293	25.19	0.9997	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.05890	0.093	25.19	0.0003	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,697.43390	2,783.447	23.97	0.9991	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.13390	0.247	23.97	0.0009	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			437.73540	504.956	16.96	0.7115	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			150.43540	131.756	16.96	0.2885	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,160.11710	1,247.148	16.62	0.9543	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			13.81710	14.948	16.62	0.0457	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			902.24070	987.968	16.53	0.9038	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			35.94070	35.768	16.53	0.0962	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			212.72020	256.302	19.14	0.3958	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			584.52020	542.102	19.14	0.6042	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	10/11/2015	Foreign Exchange Option	13.00	Call			920.50430	1,006.679	16.51	0.8943	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			42.30430	42.479	16.51	0.1057	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			800.66480	885.424	16.49	0.8574	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			62.46480	61.224	16.49	0.1426	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			368.73260	431.222	17.73	0.5823	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			300.53260	277.022	17.73	0.4177	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			820.69950	906.175	16.56	0.8420	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			75.89950	75.275	16.56	0.1580	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			808.93040	894.347	16.60	0.8341	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			81.73040	81.047	16.60	0.1659	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			841.82140	927.824	16.67	0.8390	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			79.82140	79.824	16.67	0.1610	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			499.33800	571.256	17.52	0.6400	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			267.83800	253.656	17.52	0.3600	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			356.74300	416.761	18.25	0.5177	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			435.24300	409.161	18.25	0.4823	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,106.37680	1,194.459	16.58	0.9030	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			42.57680	44.559	16.58	0.0970	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,765.11250	2,851.601	21.56	0.9957	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.31250	1.701	21.56	0.0043	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			420.05710	487.130	17.96	0.5727	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			356.25710	337.230	17.96	0.4273	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			25.92180	35.153	31.39	0.0492	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,562.12180	3,485.253	31.39	0.9508	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,114.42970	3,200.832	22.83	0.9976	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.62970	0.932	22.83	0.0024	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			520.62590	593.733	17.49	0.6516	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			256.82590	243.833	17.49	0.3484	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			478.28530	549.069	17.68	0.6200	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			294.48530	279.169	17.68	0.3800	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,306.72740	1,394.806	16.53	0.9404	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			22.92740	24.906	16.53	0.0596	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			775.93400	859.819	16.66	0.8001	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			112.13400	109.919	16.66	0.1999	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			719.07780	799.843	16.75	0.7735	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			135.27780	129.943	16.75	0.2265	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			652.03760	730.729	16.98	0.7368	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			168.23760	160.829	16.98	0.2632	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,036.19820	1,124.102	16.59	0.8861	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			52.39820	54.202	16.59	0.1139	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			950.88110	1,038.375	16.62	0.8623	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			67.08110	68.475	16.62	0.1377	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			783.23880	867.606	16.66	0.8033	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			109.43880	107.706	16.66	0.1967	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,624.23380	1,714.101	17.51	0.9524	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			18.83380	22.501	17.51	0.0476	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		663.38490	632.179	19.38	0.5583	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		431.90020	495.707	18.53	0.5300	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		479.10020	456.707	18.53	0.4700	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		579.94800	653.180	17.77	0.6399	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		307.14800	294.180	17.77	0.3601	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		387.83950	447.300	18.87	0.4908	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		555.03950	528.300	18.87	0.5092	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		505.29620	574.709	18.13	0.5878	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		382.49620	365.709	18.13	0.4122	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		601.35050	675.545	17.68	0.6539	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		288.55050	276.545	17.68	0.3461	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		464.61590	531.607	18.34	0.5569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		431.81590	412.607	18.34	0.4431	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		590.56930	664.287	17.72	0.6469	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		297.76930	285.287	17.72	0.3531	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		623.39280	698.522	17.58	0.6678	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		270.59280	259.522	17.58	0.3322	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		559.18380	631.428	17.87	0.6259	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		326.38380	312.428	17.87	0.3741	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		606.80000	681.230	17.65	0.6573	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		284.00000	272.230	17.65	0.3427	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		681.34230	758.679	17.34	0.7024	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		228.54230	219.678	17.34	0.2976	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		595.93870	669.895	17.70	0.6504	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		293.13870	280.895	17.70	0.3496	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		629.00380	704.364	17.56	0.6713	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		266.20380	255.364	17.56	0.3287	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		756.29350	836.001	17.06	0.7431	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		183.49350	177.001	17.06	0.2569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		612.28980	686.956	17.63	0.6608	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		279.48980	267.956	17.63	0.3392	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		718.07810	796.639	17.20	0.7229	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		205.27810	197.638	17.20	0.2771	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		823.26360	907.337	16.95	0.7742	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		150.46360	148.337	16.95	0.2258	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		669.42700	746.337	17.39	0.6955	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		236.62700	227.337	17.39	0.3045	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		769.36110	849.431	17.01	0.7497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		176.56110	170.431	17.01	0.2503	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		874.01950	960.023	16.92	0.7944	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		131.21950	131.023	16.92	0.2056	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		743.39210	822.725	17.10	0.7364	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		190.59210	183.725	17.10	0.2636	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		844.14600	929.728	16.94	0.7830	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		141.34600	140.728	16.94	0.2170	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		958.90440	1,045.836	16.87	0.8243	0.00	0	13,241

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		106.10440	106.836	16.87	0.1757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		802.74500	885.232	16.97	0.7652	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		159.94500	156.232	16.97	0.2348	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		881.57490	967.674	16.92	0.7973	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		128.77490	128.674	16.92	0.2027	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,122.58480	1,210.534	16.79	0.8720	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		69.78480	71.534	16.79	0.1280	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		866.49740	952.403	16.93	0.7916	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		133.69740	133.403	16.93	0.2084	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		998.74130	1,086.003	16.85	0.8371	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		95.94130	97.003	16.85	0.1629	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,208.44610	1,296.634	16.74	0.8925	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		55.64610	57.634	16.74	0.1075	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		904.43630	990.811	16.91	0.8056	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		121.63630	121.811	16.91	0.1944	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,156.63240	1,244.695	16.77	0.8805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		63.83240	65.695	16.77	0.1195	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,296.64410	1,384.928	16.70	0.9107	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		43.84410	45.928	16.70	0.0893	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,039.31930	1,126.860	16.83	0.8493	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		86.51930	87.860	16.83	0.1507	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,234.67210	1,322.902	16.73	0.8982	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		51.87210	53.902	16.73	0.1018	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,414.36270	1,504.964	16.91	0.9281	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		31.56270	35.964	16.91	0.0719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,165.20630	1,253.295	16.77	0.8825	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		62.40630	64.295	16.77	0.1175	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,386.91630	1,476.725	16.83	0.9248	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		34.11630	37.725	16.83	0.0752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,769.39970	1,858.835	18.00	0.9591	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		16.59970	19.835	18.00	0.0409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,243.45990	1,331.701	16.73	0.9001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		50.65990	52.701	16.73	0.0999	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,423.54610	1,514.395	16.94	0.9291	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		30.74610	35.395	16.94	0.0709	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,818.05640	1,907.289	18.14	0.9621	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		15.25640	18.289	18.14	0.0379	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,405.19590	1,495.542	16.88	0.9270	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		32.39590	36.542	16.88	0.0730	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,788.84840	1,878.202	18.05	0.9603	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		16.04840	19.202	18.05	0.0397	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,964.64130	2,053.322	18.58	0.9700	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		11.84130	14.322	18.58	0.0300	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,480.31790	1,571.160	17.12	0.9353	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		27.51790	32.161	17.12	0.0647	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,866.82080	1,955.860	18.29	0.9650	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			14.02080	16.860	18.29	0.0350	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,161.24220	2,249.314	19.17	0.9782	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			8.44220	10.314	19.17	0.0218	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,808.31580	1,897.588	18.11	0.9615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			15.51580	18.588	18.11	0.0385	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,013.68150	2,102.197	18.73	0.9723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			10.88150	13.197	18.73	0.0277	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,358.81520	2,446.408	19.75	0.9842	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			6.01520	7.408	19.75	0.0158	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,925.46920	2,014.289	18.46	0.9681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			12.66920	15.289	18.46	0.0319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,210.55680	2,298.497	19.31	0.9799	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			7.75680	9.497	19.31	0.0201	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,955.03150	3,041.830	21.63	0.9939	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			2.23150	2.830	21.63	0.0061	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,062.79880	2,151.158	18.87	0.9744	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			9.99880	12.158	18.87	0.0256	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,557.08260	2,644.306	20.34	0.9886	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			4.28260	5.306	20.34	0.0114	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,755.84600	2,842.825	20.95	0.9917	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			3.04600	3.825	20.95	0.0083	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,348.91820	2,436.532	19.72	0.9839	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			6.11820	7.532	19.72	0.0161	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,004.86990	3,091.624	21.80	0.9943	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.06990	2.624	21.80	0.0057	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,802.83860	4,889.042	25.54	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.03860	0.042	25.54	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,752.84700	4,839.051	25.54	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.04700	0.051	25.54	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,702.85700	4,789.062	25.54	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.05700	0.062	25.54	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			99.61290	123.632	24.31	0.1580	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,946.81290	1,884.632	24.31	0.8420	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			186.42080	223.959	21.58	0.2749	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,203.62080	1,154.959	21.58	0.7251	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			3.95130	6.687	35.01	0.0093	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,821.15130	6,737.687	35.01	0.9907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			143.95600	175.164	22.68	0.2195	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,491.15600	1,436.164	22.68	0.7805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			232.88950	276.710	20.69	0.3312	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			980.08950	937.709	20.69	0.6688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			63.29380	80.257	26.57	0.1033	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,610.49380	2,541.257	26.57	0.8967	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			207.26600	247.630	21.15	0.3006	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,094.46600	1,048.629	21.15	0.6994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			310.36880	362.899	19.66	0.4157	0.00	0	580

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		727.56880	693.899	19.66	0.5843	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		181.97290	218.888	21.68	0.2692	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,229.17290	1,179.888	21.68	0.7308	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		276.78800	325.854	20.07	0.3804	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		823.98800	786.854	20.07	0.6196	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		348.38340	404.487	19.25	0.4536	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		635.58340	605.487	19.25	0.5464	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		223.33050	265.760	20.85	0.3199	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,020.53050	976.760	20.85	0.6801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		330.25610	384.698	19.44	0.4358	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		677.45610	645.698	19.44	0.5642	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		428.04240	491.375	18.56	0.5267	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		485.24240	462.375	18.56	0.4733	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		302.24320	353.965	19.75	0.4073	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		749.44320	714.965	19.75	0.5927	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		361.04860	418.266	19.12	0.4658	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		608.24860	579.266	19.12	0.5342	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		468.98760	536.251	18.32	0.5603	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		426.18760	407.251	18.32	0.4397	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		336.18490	391.179	19.38	0.4417	0.00	0	12,000
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		417.55910	478.060	18.94	0.4920	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		590.25910	564.360	18.94	0.5080	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		60.27050	74.510	32.76	0.0781	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,952.97050	3,880.810	32.76	0.9219	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,179.68860	3,266.170	21.50	0.9949	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		2.38860	2.470	21.50	0.0051	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,841.26410	2,927.617	20.31	0.9918	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		3.96410	3.917	20.31	0.0082	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,831.32360	2,917.670	20.28	0.9917	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		4.02360	3.971	20.28	0.0083	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,212.58440	1,302.709	16.74	0.8424	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		108.38440	111.809	16.74	0.1576	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		445.43060	506.526	19.71	0.4445	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		856.53060	830.626	19.71	0.5555	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,285.92200	2,377.648	17.85	0.9642	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		17.02200	21.748	17.85	0.0358	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,226.80250	1,318.061	16.68	0.8286	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		127.90250	132.161	16.68	0.1714	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,119.59840	1,210.198	16.78	0.7978	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		160.69840	164.298	16.78	0.2022	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,523.76660	2,616.293	18.09	0.9684	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		15.16660	20.393	18.09	0.0316	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		295.84440	343.154	22.08	0.2991	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,587.24440	1,547.254	22.08	0.7009	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		720.20030	796.944	18.13	0.5920	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		524.30030	513.544	18.13	0.4080	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	25/02/2016	Foreign Exchange Option	11.80	Call			2,366.13660	2,460.722	17.75	0.9541	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			25.33660	32.322	17.75	0.0459	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			439.89600	499.909	20.46	0.4007	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,139.09600	1,111.509	20.46	0.5993	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,732.85960	1,831.865	16.76	0.8846	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			84.85960	95.965	16.76	0.1154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,232.08340	2,188.214	23.55	0.7535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,146.59310	3,238.957	19.10	0.9785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			11.19310	15.557	19.10	0.0215	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,656.16360	2,750.917	17.99	0.9626	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			20.76360	27.517	17.99	0.0374	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,291.84820	1,263.820	20.80	0.6147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,607.86400	2,702.888	17.92	0.9601	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			22.46400	29.488	17.92	0.0399	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			66.26090	87.757	32.01	0.0691	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,110.86090	6,044.357	32.01	0.9309	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			267.48340	311.614	23.55	0.2465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			963.75370	943.752	19.69	0.5380	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			231.56080	271.682	24.38	0.2161	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,546.16080	2,498.282	24.38	0.7839	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			210.10350	247.653	24.97	0.1974	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,774.70350	2,724.253	24.97	0.8026	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			447.24820	507.220	20.80	0.3853	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			709.24420	696.165	18.72	0.4606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			398.18230	454.153	21.41	0.3492	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,482.78230	1,450.753	21.41	0.6508	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			319.05370	368.377	22.61	0.2882	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,883.65370	1,844.976	22.61	0.7118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			559.15370	627.152	19.69	0.4620	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			383.92480	381.375	17.16	0.3258	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			514.79300	579.782	20.09	0.4325	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,079.39300	1,056.382	20.09	0.5675	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			477.16380	539.380	20.47	0.4065	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,191.76380	1,165.980	20.47	0.5935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			684.64420	759.565	18.72	0.5394	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			221.25890	227.685	16.62	0.2284	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			648.63040	721.927	18.98	0.5180	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			773.23040	758.527	18.98	0.4820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			586.18810	655.894	19.46	0.4794	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			900.78810	882.494	19.46	0.5206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			939.32480	1,024.775	17.16	0.6742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			120.97100	132.494	16.36	0.1517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			874.16840	957.485	17.51	0.6427	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			448.76840	444.085	17.51	0.3573	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			791.97540	872.064	17.99	0.6001	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			546.57540	538.664	17.99	0.3999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,206.65890	1,301.085	16.62	0.7716	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			59.48720	69.924	17.06	0.0868	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,165.28870	1,259.048	16.67	0.7588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			239.88870	245.648	16.67	0.2412	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			981.95310	1,068.637	16.95	0.6937	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			346.55310	345.237	16.95	0.3063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,506.37100	1,605.894	16.36	0.8483	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			44.20410	53.659	17.33	0.0686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,389.25270	1,485.626	16.38	0.8222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			153.85270	162.226	16.38	0.1778	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,277.74490	1,373.109	16.52	0.7925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			192.34490	199.709	16.52	0.2075	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,984.88720	2,083.324	17.06	0.9132	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			38.21540	47.151	17.47	0.0611	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,723.32300	1,822.690	16.68	0.8818	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			87.92300	99.290	16.68	0.1182	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,557.61420	1,657.173	16.43	0.8569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			112.21420	123.773	16.43	0.1431	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,179.60410	2,277.060	17.33	0.9314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			30.55980	38.684	17.66	0.0511	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,170.24650	2,267.752	17.32	0.9306	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			44.84650	54.352	17.32	0.0694	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,123.57620	2,221.330	17.26	0.9266	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			48.17620	57.931	17.26	0.0734	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,273.61540	2,370.551	17.47	0.9389	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			36.02520	44.748	17.52	0.0582	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,226.51430	2,323.714	17.40	0.9353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			41.11430	50.314	17.40	0.0647	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,188.97100	2,286.376	17.35	0.9322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			43.57100	52.976	17.35	0.0678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,415.95980	2,512.084	17.66	0.9489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,387.37290	2,483.661	17.62	0.9471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			31.97290	40.261	17.62	0.0529	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,311.42520	2,408.148	17.52	0.9418	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			554.14520	621.743	19.79	0.4560	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			993.74520	973.343	19.79	0.5440	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,118.45420	1,212.754	16.80	0.7407	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			268.05420	274.354	16.80	0.2593	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			485.02920	547.678	20.56	0.4025	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,247.22920	1,221.778	20.56	0.5975	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			946.42730	1,031.451	17.18	0.6669	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			408.62730	405.551	17.18	0.3331	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,457.11160	2,554.485	17.56	0.9454	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			34.51160	43.585	17.56	0.0546	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			440.13270	499.482	21.21	0.3654	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,467.53270	1,438.582	21.21	0.6346	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	15.66	Call			433.56480	493.472	21.95	0.3366	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,799.16480	1,769.672	21.95	0.6634	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,535.15480	2,635.749	17.36	0.9401	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			40.75480	51.949	17.36	0.0599	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,621.03360	2,724.815	17.15	0.9356	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			47.13360	60.315	17.15	0.0644	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			427.26730	488.685	22.69	0.3109	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,183.36730	2,154.185	22.69	0.6891	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			81.78760	98.190	16.75	0.0970	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			571.59850	643.147	21.15	0.3920	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,621.99850	1,602.547	21.15	0.6080	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,281.38760	2,388.790	16.75	0.9030	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,402.77300	1,505.570	16.53	0.7533	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			305.47300	317.170	16.53	0.2467	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,415.69360	1,518.634	16.50	0.7570	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			298.39360	310.233	16.50	0.2430	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,409.22290	1,512.090	16.52	0.7551	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			301.92290	313.690	16.52	0.2449	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,486.46590	1,590.348	16.34	0.7740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			268.96590	281.548	16.34	0.2260	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,427.14320	1,530.470	16.48	0.7575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			299.64320	311.670	16.48	0.2425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,420.67300	1,523.932	16.49	0.7557	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			303.17300	315.132	16.49	0.2443	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,414.23130	1,517.417	16.51	0.7538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			306.73130	318.617	16.51	0.2462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,296.43270	1,397.955	16.79	0.7183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			378.93270	389.156	16.79	0.2817	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,278.64060	1,379.844	16.83	0.7126	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			391.14060	401.044	16.83	0.2874	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			717.11400	796.841	19.99	0.4664	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,229.61400	1,218.041	19.99	0.5336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			448.04680	511.817	22.73	0.3135	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,260.54680	2,233.017	22.73	0.6865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			406.04700	466.466	23.33	0.2874	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,518.54700	2,487.666	23.33	0.7126	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			372.04110	429.524	23.88	0.2655	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,764.54110	2,730.724	23.88	0.7345	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			358.81750	415.104	24.12	0.2569	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,871.31750	2,836.304	24.12	0.7431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			345.32510	400.353	24.38	0.2480	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,987.82510	2,951.553	24.38	0.7520	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,693.74230	1,805.525	16.22	0.8208	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			186.24230	206.725	16.22	0.1792	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,625.37150	1,733.653	16.16	0.8080	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			207.87150	224.853	16.16	0.1920	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			302.27520	346.786	27.85	0.2016	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,054.77520	4,007.986	27.85	0.7984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,337.12150	2,445.040	16.75	0.9058	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			79.62150	96.240	16.75	0.0942	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,708.75360	2,814.913	16.89	0.9327	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			52.75360	67.113	16.89	0.0673	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			425.48200	487.514	23.38	0.2905	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,589.48200	2,559.714	23.38	0.7095	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			426.66470	488.483	24.20	0.2735	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,024.36470	2,992.583	24.20	0.7265	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,789.44640	2,899.442	16.74	0.9302	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			57.14640	73.542	16.74	0.0698	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,045.00020	2,162.519	16.38	0.8447	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			173.30020	196.219	16.38	0.1553	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			729.04060	809.181	21.07	0.4256	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,677.34060	1,662.881	21.07	0.5744	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,872.44800	2,985.954	16.57	0.9284	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			61.24800	79.254	16.57	0.0716	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			440.93240	493.364	25.16	0.2589	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,529.73240	3,486.664	25.16	0.7411	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,442.75030	1,547.761	17.02	0.6993	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			502.65030	511.361	17.02	0.3007	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			454.45820	511.865	25.15	0.2630	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,554.35820	3,515.465	25.15	0.7370	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			452.49490	509.736	25.34	0.2608	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,612.39490	3,573.336	25.34	0.7392	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,553.57330	1,661.162	16.65	0.7327	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			413.47330	424.762	16.65	0.2673	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,406.80540	1,510.820	17.17	0.6864	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			541.40540	549.020	17.17	0.3136	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			496.45350	563.994	24.28	0.2894	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,151.05350	3,122.194	24.28	0.7106	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,693.72860	1,804.161	16.28	0.7654	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			339.92860	353.561	16.28	0.2346	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,706.20440	1,817.688	16.27	0.7684	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			332.40440	347.088	16.27	0.2316	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,699.95470	1,810.481	16.27	0.7670	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			336.15470	349.881	16.27	0.2330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			340.65890	354.302	16.27	0.2340	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			481.90740	541.128	24.94	0.2721	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,507.60740	3,469.728	24.94	0.7279	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,717.43080	1,829.230	16.25	0.7690	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			333.13080	347.830	16.25	0.2310	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,711.18540	1,822.022	16.25	0.7676	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			336.88540	350.622	16.25	0.2324	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,704.95890	1,815.702	16.27	0.7660	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	28/09/2016		Foreign Exchange Option	11.80	Call		2,962.68440	3,080.122	16.39	0.9272	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	11.80	Put		64.68440	84.522	16.39	0.0728	0.00	0	250
\$ / R	On	28/09/2016		Foreign Exchange Option	18.25	Call		479.85070	539.394	26.59	0.2574	0.00	0	250
\$ / R	On	28/09/2016		Foreign Exchange Option	18.25	Put		4,031.85070	3,993.794	26.59	0.7426	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Call		511.59190	575.778	27.86	0.2551	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Put		4,517.79190	4,484.978	27.86	0.7449	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Call		3,034.29880	3,153.031	16.38	0.9244	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Put		70.49880	92.231	16.38	0.0756	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Call		3,119.34330	3,237.929	16.35	0.9218	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Put		78.04330	100.729	16.35	0.0782	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Call		532.42020	612.181	29.13	0.2518	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Put		5,091.12020	5,074.981	29.13	0.7482	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Call		2,433.10940	2,554.575	16.45	0.8448	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Put		214.20940	240.275	16.45	0.1552	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Call		2,448.84940	2,570.246	16.44	0.8469	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Put		209.94940	235.946	16.44	0.1531	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Call		2,440.97200	2,562.405	16.45	0.8458	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Put		212.07200	238.105	16.45	0.1542	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Call		1,975.75440	2,089.592	16.56	0.7705	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		385.05440	403.792	16.56	0.2295	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Call		1,969.55580	2,083.340	16.57	0.7691	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Put		388.85580	407.540	16.57	0.2309	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Call		486.21620	574.919	28.73	0.2375	0.00	0	250
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Put		5,405.51620	5,399.119	28.73	0.7625	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Call		3,176.41100	3,290.473	16.29	0.9208	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Put		85.71100	104.673	16.29	0.0792	0.00	0	250
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Call		1,981.96880	2,096.619	16.55	0.7717	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Put		381.26880	400.819	16.55	0.2283	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Call		1,319.05270	1,434.668	20.70	0.5312	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Put		1,591.05270	1,614.368	20.70	0.4688	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Call		1,325.42580	1,441.151	20.67	0.5332	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Put		1,577.42580	1,600.851	20.67	0.4668	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Call		1,322.23010	1,437.908	20.69	0.5322	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Put		1,584.23010	1,607.608	20.69	0.4678	0.00	0	0
Total \$ / R Option											0.00	0	1,955,730	
Total \$ / R											1,025,394,760.60	72,959	2,767,193	
\$ / R MAXI	On	11/12/2015		Foreign Exchange Future			14.03900	13.95280		0.0000	1,235,432.00	88	727	
\$ / R MAXI	On	14/03/2016		Foreign Exchange Future			14.27340	14.18540		0.0000	413,928.60	29	206	
\$ / R MAXI	On	13/06/2016		Foreign Exchange Future			14.50880	14.41750		0.0000	0.00	0	114	
\$ / R MAXI	On	19/09/2016		Foreign Exchange Future			14.77140	14.67430		0.0000	0.00	0	0	
Total \$ / R MAXI Future											1,649,360.60	117	1,047	
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.85	Put		918.77760	1,119.875	19.02	0.0236	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.86	Call		210,214.47070	219,038.427	18.99	0.9760	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	11/12/2015	Foreign Exchange Option		11.86	Put			934.47070	1,138.427	18.99	0.0240	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option		11.84	Call			212,183.37920	221,001.619	19.05	0.9767	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option		11.84	Put			903.37920	1,101.619	19.05	0.0233	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option		11.85	Call			211,198.77760	220,019.875	19.02	0.9764	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.39	Call			186,646.96890	196,540.021	16.89	0.9000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.39	Put			7,106.96890	8,200.021	16.89	0.1000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.40	Call			185,743.48820	195,640.025	16.88	0.8990	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.40	Put			7,203.48820	8,300.025	16.88	0.1010	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.41	Call			184,841.12540	194,740.902	16.86	0.8979	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.41	Put			7,301.12540	8,400.902	16.86	0.1021	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.44	Call			133,268.05420	143,478.904	16.70	0.7296	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.44	Put			35,518.05420	36,598.904	16.70	0.2704	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Call			132,658.11980	142,859.386	16.71	0.7277	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Put			35,908.11980	36,979.386	16.71	0.2723	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Call			132,050.20800	142,241.739	16.73	0.7258	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Put			36,300.20800	37,361.739	16.73	0.2742	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			97,111.89760	106,155.699	19.98	0.5074	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			130,681.89760	130,015.699	19.98	0.4926	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			97,722.59210	106,787.946	19.94	0.5099	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			129,292.59210	128,647.946	19.94	0.4901	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			97,416.57110	106,471.447	19.96	0.5086	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			129,986.57110	129,331.447	19.96	0.4914	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,649,360.60	117	1,047
£ / R	On 11/12/2015	Foreign Exchange Future				21.30660		21.25690			0.0000	12,890,493.00	605	30,967
£ / R	On 14/03/2016	Foreign Exchange Future				21.65600		21.60400			0.0000	4,764,320.00	220	3,283
£ / R	On 13/06/2016	Foreign Exchange Future				22.00810		21.95210			0.0000	4,401,620.00	200	0
£ / R	On 08/09/2016	Foreign Exchange Future				22.29560		22.29560			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				22.40410		22.33910			0.0000	0.00	0	0
Total £ / R Future												22,056,433.00	1,025	34,250
£ / R	On 11/12/2015	Foreign Exchange Option		17.87	Call			3,403.03410	3,451.841	19.29	0.9788	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		17.87	Put			16.13410	15.241	19.29	0.0212	0.00	0	830
£ / R	On 11/12/2015	Foreign Exchange Option		18.16	Call			3,117.53610	3,165.887	18.48	0.9729	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.16	Put			20.63610	19.287	18.48	0.0271	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.49	Call			2,794.35060	2,841.968	17.56	0.9639	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.49	Put			27.45060	25.368	17.56	0.0361	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		19.40	Call			1,931.36340	1,975.300	15.82	0.9076	0.00	0	700
£ / R	On 11/12/2015	Foreign Exchange Option		19.40	Put			74.46340	68.700	15.82	0.0924	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.23	Call			1,258.14640	1,297.513	16.17	0.7689	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.23	Put			231.24640	220.913	16.17	0.2311	0.00	0	20,000
£ / R	On 11/12/2015	Foreign Exchange Option		18.50	Call			2,784.59210	2,832.182	17.53	0.9636	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.50	Put			27.69210	25.582	17.53	0.0364	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.51	Call			2,774.83510	2,822.399	17.50	0.9633	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		27.93510	25.799	17.50	0.0367	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		912.33830	945.994	16.67	0.6449	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		425.43830	409.394	16.67	0.3551	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,430.90590	1,471.973	16.07	0.8144	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		174.00590	165.373	16.07	0.1856	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,339.03460	1,379.521	16.12	0.7913	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		202.13460	192.921	16.12	0.2087	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		570.19040	593.718	17.50	0.4712	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		813.29040	787.118	17.50	0.5288	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,188.53190	1,226.640	16.25	0.7472	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		261.63190	250.040	16.25	0.2528	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		923.81350	957.676	16.65	0.6497	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		416.91350	401.076	16.65	0.3503	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		465.50220	484.692	18.03	0.4028	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,028.60220	998.092	18.03	0.5972	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		889.69680	922.934	16.71	0.6352	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		442.79680	426.334	16.71	0.3648	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		690.27630	719.364	17.07	0.5411	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		633.37630	612.764	17.07	0.4589	0.00	0	3,000
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,538.47610	2,591.804	15.70	0.8788	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		144.47610	145.804	15.70	0.1212	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,556.12320	2,609.449	15.72	0.8805	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		142.12320	143.449	15.72	0.1195	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,547.29550	2,600.622	15.71	0.8796	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		143.29550	144.622	15.71	0.1204	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,971.92310	2,029.398	15.68	0.7248	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		529.82310	531.298	15.68	0.2752	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,985.16770	2,042.671	15.67	0.7273	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		523.06770	524.571	15.67	0.2727	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,978.54150	2,036.031	15.68	0.7260	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		526.44150	527.931	15.68	0.2740	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,027.98570	2,024.151	16.63	0.6522	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,568.38230	1,563.883	18.16	0.4621	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		799.27710	794.467	22.59	0.2880	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		4,353.67710	4,348.867	22.59	0.7120	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		932.38570	928.551	16.63	0.3478	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,601.05300	1,596.563	18.14	0.5399	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,555.45300	1,550.963	18.14	0.4601	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,597.51240	1,593.018	18.15	0.5389	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,561.91240	1,557.418	18.15	0.4611	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,593.98230	1,589.483	18.16	0.5379	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		1,293.56640	1,342.504	18.12	0.4767	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,964.46640	1,948.404	18.12	0.5233	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,299.41930	1,348.494	18.09	0.4785	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,950.31930	1,934.394	18.09	0.5215	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,296.49270	1,345.494	18.10	0.4776	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	23.00	Put			1,957.39270	1,941.394	18.10	0.5224	0.00	0	0
Total £ / R Option												0.00	0	109,708
Total £ / R												22,056,433.00	1,025	143,958
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11634		0.11601			0.0000	0.00	0	8,183
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11858		0.11823			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12083		0.12045			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,289
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,606.09930	2,637.495	23.31	0.9929	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			5.49930	2.995	23.31	0.0071	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,628.96730	1,643.099	17.06	0.9756	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			28.36730	8.599	17.06	0.0244	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			818.72970	770.161	17.82	0.7661	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			218.12970	135.661	17.82	0.2339	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			603.32720	584.591	20.06	0.4929	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			780.72720	726.191	20.06	0.5071	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,878.42390	1,900.048	17.15	0.9346	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			55.82390	41.648	17.15	0.0654	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,090.37530	1,084.854	17.73	0.7517	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			267.77530	226.454	17.73	0.2483	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			786.42820	760.595	19.71	0.4504	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			528.12890	540.311	21.92	0.3817	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,483.02890	1,457.410	21.92	0.6183	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,336.64380	1,358.186	17.58	0.7595	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			291.54380	275.286	17.58	0.2405	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			831.52820	843.495	19.71	0.5496	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,289
€ / R	On	26/10/2015	Foreign Exchange Future			15.56690		15.44550			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.70390		15.58070			0.0000	203,679,583.00	12,970	79,517
€ / R	On	25/01/2016	Foreign Exchange Future			15.84450		15.72070			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.99840		15.87250			0.0000	319,968.00	20	28,132
€ / R	On	13/06/2016	Foreign Exchange Future			16.29880		16.16840			0.0000	635,653.20	39	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.64100		16.50310			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.91070		16.77570			0.0000	0.00	0	0
Total € / R Future												204,635,204.20	13,029	107,899
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,132.47910	1,250.727	16.84	0.9565	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			16.97910	13.827	16.84	0.0435	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,122.98850	1,241.157	16.82	0.9553	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			17.48850	14.257	16.82	0.0447	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	26/10/2015	Foreign Exchange Option	14.35	Call		1,113.51210	1,231.599	16.81	0.9541	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		18.01210	14.699	16.81	0.0459	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		618.69070	722.632	16.48	0.8180	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		93.19070	75.732	16.48	0.1820	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		335.84470	310.628	17.26	0.3533	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		217.70460	201.759	16.81	0.2635	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		219.05930	269.408	19.77	0.3088	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,138.35930	1,065.508	19.77	0.6912	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		772.88600	878.972	16.87	0.7245	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		232.18600	215.072	16.87	0.2755	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		626.54470	724.528	17.26	0.6467	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		35.22920	37.474	16.89	0.0678	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		407.31330	484.456	18.09	0.4934	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		606.61330	560.556	18.09	0.5066	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		804.87530	912.415	16.79	0.7395	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		214.17530	198.515	16.79	0.2605	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		798.40460	905.659	16.81	0.7365	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		61.91020	60.281	16.59	0.1025	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		791.97010	898.937	16.83	0.7335	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		221.27010	205.037	16.83	0.2665	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,709.66850	1,834.959	17.22	0.9432	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		28.96850	31.059	17.22	0.0568	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,585.92920	1,711.374	16.89	0.9322	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.46010	0.483	25.69	0.0009	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,538.67980	2,662.788	19.44	0.9829	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		7.97980	8.889	19.44	0.0171	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,757.56490	1,882.787	17.35	0.9469	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		26.86490	28.887	17.35	0.0531	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,342.61020	1,464.181	16.59	0.8975	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,631.16010	4,754.383	25.69	0.9991	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,251.03790	1,376.277	16.42	0.8126	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		160.33790	161.777	16.42	0.1874	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		1,086.94030	1,210.287	16.48	0.7667	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		216.24030	215.787	16.48	0.2333	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		1,038.24900	1,159.848	16.50	0.7511	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		237.54900	235.348	16.50	0.2489	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,266.53780	1,391.907	16.42	0.8165	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		155.83780	157.407	16.42	0.1835	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,258.77740	1,384.081	16.42	0.8145	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		158.07740	159.581	16.42	0.1855	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,704.13180	2,837.463	17.42	0.9527	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		31.63180	39.063	17.42	0.0473	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		702.02810	805.581	17.92	0.5343	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		779.52810	757.181	17.92	0.4657	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		632.11000	730.063	18.32	0.4950	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		909.61000	881.663	18.32	0.5050	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,848.32360	2,980.822	17.59	0.9601	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		25.82360	32.422	17.59	0.0399	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,197.53000	1,329.671	16.33	0.7442	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		285.03000	291.271	16.33	0.2558	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		1,136.97810	1,268.468	16.37	0.7262	30,443,222.40	24,000	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		314.47810	320.068	16.37	0.2738	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		2,094.93060	2,232.037	16.68	0.9066	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		72.43060	83.637	16.68	0.0934	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,932.30670	2,070.338	16.48	0.8888	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		89.80670	101.938	16.48	0.1112	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,458.43750	1,591.873	16.16	0.8112	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		185.93750	193.473	16.16	0.1888	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		584.83180	678.645	18.62	0.4670	95,878,937.34	141,280	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,012.33180	980.245	18.62	0.5330	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,968.16170	2,106.000	16.53	0.8930	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		85.66170	97.600	16.53	0.1070	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,959.18370	2,097.070	16.51	0.8919	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		86.68370	98.670	16.51	0.1081	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		958.18800	1,075.703	16.78	0.6577	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		455.68800	447.303	16.78	0.3423	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,950.21410	2,088.149	16.50	0.8909	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		87.71410	99.749	16.50	0.1091	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,238.97570	1,371.459	16.30	0.7559	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		266.47570	273.059	16.30	0.2441	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,013.98040	1,135.228	17.56	0.5853	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		805.58040	796.428	17.56	0.4147	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		2,122.48460	2,268.510	16.12	0.8594	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		154.08460	169.710	16.12	0.1406	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		441.34120	450.474	16.39	0.2934	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,361.86910	1,501.534	16.37	0.7100	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		433.46910	442.734	16.37	0.2900	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,355.79710	1,495.394	16.38	0.7083	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		437.39710	446.594	16.38	0.2917	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,349.74120	1,489.274	16.39	0.7066	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,904.92680	2,054.172	15.80	0.7768	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		351.82680	363.172	15.80	0.2232	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,898.34360	2,046.782	15.79	0.7756	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		355.24360	365.782	15.79	0.2244	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,911.52460	2,061.575	15.80	0.7781	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		348.42460	360.575	15.80	0.2219	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,486.55180	1,482.079	19.22	0.4662	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,268.96820	1,399.343	19.24	0.5328	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,493.26820	1,488.643	19.24	0.4672	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,265.70350	1,395.925	19.25	0.5317	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,500.00350	1,495.225	19.25	0.4683	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,272.25180	1,402.779	19.22	0.5338	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 Option												126,322,159.74	165,280	341,570
Total € / R												330,957,363.94	178,309	449,469
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.81390		9.78140			0.0000	4,906,950.00	500	9,812
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.93210		9.89860			0.0000	0.00	0	4,247
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.05560		10.02020			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.19880		10.15980			0.0000	0.00	0	0
Total AU\$ / R Future												4,906,950.00	500	14,059
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			521.73350	499.783	14.34	0.7099	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.09160	0.126	19.49	0.0005	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,531.46080	2,563.987	19.79	0.9996	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.06080	0.087	19.79	0.0004	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,481.47470	2,514.005	19.64	0.9996	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.07470	0.105	19.64	0.0004	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,431.49160	2,464.026	19.49	0.9995	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			534.51310	565.118	12.48	0.8332	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			53.11310	51.218	12.48	0.1668	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			323.75710	347.623	12.63	0.6587	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			142.35710	133.723	12.63	0.3413	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			103.13350	113.683	14.34	0.2901	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			575.07210	608.140	13.50	0.6971	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			186.47210	186.040	13.50	0.3029	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			587.46220	620.736	13.47	0.7054	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			178.86220	178.635	13.47	0.2946	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			581.24430	614.414	13.49	0.7013	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			182.64430	182.315	13.49	0.2987	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			468.35600	498.224	15.14	0.5150	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			538.15600	532.624	15.14	0.4850	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			464.63000	494.416	15.17	0.5120	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			544.43000	538.816	15.17	0.4880	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			472.11000	502.063	15.12	0.5180	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			531.91000	526.463	15.12	0.4820	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			635.77270	631.940	15.64	0.4694	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			591.80170	626.919	15.66	0.5282	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			642.00170	638.119	15.66	0.4718	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			599.36980	634.610	15.62	0.5331	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			629.56980	625.810	15.62	0.4669	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			595.57270	630.740	15.64	0.5306	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												4,906,950.00	500	14,662
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.52390		10.49530			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.69570		10.66650			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			304.55810	330.339	16.27	0.5321	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			299.25810	296.439	16.27	0.4679	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			300.08400	325.707	16.29	0.5270	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			304.78400	301.807	16.29	0.4730	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			295.94890	321.446	16.32	0.5220	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			310.64890	307.546	16.32	0.4780	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			550.23960	550.353	16.73	0.5142	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			413.81710	443.283	16.68	0.4921	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			537.31710	537.583	16.68	0.5079	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			410.26230	439.652	16.71	0.4890	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			543.76230	543.952	16.71	0.5110	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			406.73960	436.053	16.73	0.4858	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.40660		14.28290			0.0000	0.00	0	7,349
CHF / R	On	14/03/2016	Foreign Exchange Future			14.70630		14.57840			0.0000	0.00	0	1,625
Total CHF / R Future												0.00	0	8,974
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			313.48170	290.053	17.89	0.3484	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			590.98810	690.816	17.90	0.6483	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			318.08810	294.215	17.90	0.3517	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			601.81330	702.525	17.87	0.6549	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			308.91330	285.925	17.87	0.3451	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			596.38170	696.653	17.89	0.6516	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			554.03930	648.338	19.30	0.4687	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			965.63930	932.038	19.30	0.5313	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			551.12810	645.070	19.32	0.4668	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			972.72810	938.770	19.32	0.5332	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			548.23950	641.826	19.35	0.4649	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			979.83950	945.526	19.35	0.5351	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,974
CNH / R	On	11/12/2015	Foreign Exchange Future			2.17510		2.14890			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.19340		2.16710			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,569.36960	1,814.360	18.27	0.8371	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			180.36960	163.360	18.27	0.1629	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,734.18250	1,985.198	18.48	0.8622	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	11/12/2015	Foreign Exchange Option	1.99	Put			145.18250	134.198	18.48	0.1378	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,651.00970	1,898.505	18.35	0.8504	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			162.00970	147.505	18.35	0.1496	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,143.30130	1,054.267	17.91	0.4705	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			874.99130	1,042.784	17.94	0.5147	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,203.99130	1,108.784	17.94	0.4853	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			837.16000	1,001.034	18.01	0.5002	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,266.16000	1,167.034	18.01	0.4998	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			914.30130	1,088.267	17.91	0.5295	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.10790		2.09010			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.14870		2.13050			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,367.43510	1,524.645	21.35	0.7376	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			366.43510	345.646	21.35	0.2624	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,300.56830	1,455.454	21.36	0.7206	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			399.56830	376.454	21.36	0.2794	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,238.06340	1,390.378	21.44	0.7027	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			437.06340	411.378	21.44	0.2973	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			999.01790	1,143.985	19.62	0.5250	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,194.01790	1,156.985	19.62	0.4750	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			961.53220	1,103.914	19.73	0.5114	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,256.53220	1,216.914	19.73	0.4886	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,038.43230	1,185.968	19.52	0.5387	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,133.43230	1,098.968	19.52	0.4613	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13150		0.13030			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13100		0.13010			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13030		0.12880			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06800		0.06750			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06460		0.06420			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06170		0.06130			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.88180		8.69870			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.97440		8.78790			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.07130		8.88450			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			78.98970	130.370	13.30	0.3636	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			470.28970	338.569	13.30	0.6364	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			77.28720	127.705	13.34	0.3574	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			478.58720	345.906	13.34	0.6426	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			75.62310	125.098	13.39	0.3513	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			486.92310	353.298	13.39	0.6487	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			219.48080	294.989	15.05	0.4498	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			571.58080	460.589	15.05	0.5502	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			216.91440	291.687	15.08	0.4458	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			579.01440	467.287	15.08	0.5542	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			214.38100	288.425	15.11	0.4419	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			586.48100	474.024	15.11	0.5581	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			390.36900	489.681	15.01	0.5465	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			515.86900	428.381	15.01	0.4535	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			397.44040	498.404	14.97	0.5535	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			502.94040	417.104	14.97	0.4465	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			393.88760	494.024	14.99	0.5500	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			509.38760	422.724	14.99	0.4500	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11860		1.11670			0.0000	55,930.00	50	120
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12090		1.11890			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12340		1.12140			0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,930.00	50	120
Total QUANTO € / \$												55,930.00	50	120
RAIN	On	11/12/2015	Foreign Exchange Future			24,616.90000		24,426.77000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.83660		9.75500			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			971.38960	1,517.276	71.68	0.6263	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
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			556.38960	1,020.676	71.68	0.3737	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			954.39170	1,512.253	71.67	0.6250	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			549.39170	1,025.653	71.67	0.3750	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			937.38270	1,488.047	70.55	0.6237	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			542.38270	1,011.447	70.55	0.3763	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.51190		4.49680			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.46120		4.44600			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			135.90640	148.866	16.69	0.5405	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			129.10640	126.966	16.69	0.4595	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			130.87130	143.643	16.67	0.5290	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			134.07130	131.743	16.67	0.4710	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			126.41120	139.001	16.71	0.5175	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			139.61120	137.101	16.71	0.4825	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			189.38640	204.905	17.93	0.5036	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			233.38640	233.705	17.93	0.4964	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			185.25800	200.651	17.95	0.4964	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			239.25800	239.451	17.95	0.5036	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			181.20190	196.468	17.97	0.4893	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			245.20190	245.268	17.97	0.5107	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.26170		1.29260			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.23860		1.26730			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,688
Total ZMW / R												0.00	0	7,688
Total Futures												1258698638.40	87,680	1,049,127
Total Options												126322159.74	165,280	2,407,611
Grand Total:												1,385,020,798.14	252,960	3,456,738