



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: 27/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future		13.68600			0.0000	0.00	0	350
\$ / R	On	30/10/2015	Foreign Exchange Future		13.68600			0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Future		13.70010			0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Future		13.71170			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future		13.72810			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future		13.73040			0.0000	0.00	0	150
\$ / R	On	20/11/2015	Foreign Exchange Future		13.73510			0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Future		13.74440			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future		13.74680			0.0000	0.00	0	301
\$ / R	On	26/11/2015	Foreign Exchange Future		13.74910			0.0000	0.00	0	67
\$ / R	On	08/12/2015	Foreign Exchange Future		13.77790			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future		13.78530			0.0000	625,880,190.60	45,402	604,548
\$ / R	On	21/12/2015	Foreign Exchange Future		13.80960			0.0000	0.00	0	250
\$ / R	On	29/12/2015	Foreign Exchange Future		13.82920			0.0000	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Future		13.86810			0.0000	0.00	0	1,650
\$ / R	On	27/01/2016	Foreign Exchange Future		13.90450			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future		13.94420			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future		13.96150			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future		13.97620			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future		14.01320			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future		14.02060			0.0000	20,021,416.80	1,428	82,572

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			14.02550		13.93660			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.04270		13.95370			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.05750		13.96830			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.10680		14.01700			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.12650		14.03650			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.20510		14.11440			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.23050		14.13960			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.23810		14.14710			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.24830		14.15720			0.0000	0.00	0	31,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.28640		14.19490			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.36020		14.26790			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.40010		14.30710			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.44020		14.34640			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.46970		14.37520			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.47510		14.38050			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.49380		14.39880			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.50450		14.40930			0.0000	7,252,250.00	500	6,849
\$ / R	On	28/09/2016	Foreign Exchange Future			14.52860		14.43290			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.60360		14.50630			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.69870		14.60270			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.74540		14.64980			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.76000		14.66450			0.0000	0.00	0	510
\$ / R	On	13/03/2017	Foreign Exchange Future			15.00530		14.91160			0.0000	0.00	0	0
Total \$ / R Future												653,153,857.40	47,330	730,295
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,797.50090	2,886.000	26.31	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.00090	0.000	26.31	0.0000	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,447.50620	2,536.000	30.07	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.00620	0.000	30.07	0.0000	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			182.44150	250.142	22.35	0.9402	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			24.94150	4.142	22.35	0.0598	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			93.90350	141.745	20.51	0.8070	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			56.40350	15.745	20.51	0.1930	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.05450	0.000	63.72	0.0000	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,382.55450	3,294.000	63.72	1.0000	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			25.56870	31.629	19.49	0.2276	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			295.76870	215.629	19.49	0.7724	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			12.43300	14.757	20.88	0.1173	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			412.63300	328.757	20.88	0.8827	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			246.24750	301.946	16.88	0.7606	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			82.44750	51.846	16.88	0.2394	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			48.07990	59.671	17.70	0.2623	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			384.27990	309.571	17.70	0.7377	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			896.36450	981.512	20.29	0.9905	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			2.56450	1.412	20.29	0.0095	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			622.75540	704.066	17.50	0.9727	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	05/11/2015	Foreign Exchange Option	13.00	Put			8.95540	3.966	17.50	0.0273	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			114.33860	141.965	16.54	0.5053	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			200.53860	141.865	16.54	0.4947	0.00	0	300
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			111.61040	134.716	16.71	0.4200	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			296.21040	233.016	16.71	0.5800	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			30.58080	36.550	18.37	0.1463	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			655.18080	574.850	18.37	0.8537	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			639.56180	719.137	15.92	0.9577	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			14.16180	7.437	15.92	0.0423	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			514.54880	588.538	15.99	0.9155	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			29.14880	16.838	15.99	0.0845	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			542.74090	611.731	15.96	0.8735	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			51.14090	33.631	15.96	0.1265	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			391.86090	449.593	16.07	0.7715	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			100.26090	71.493	16.07	0.2285	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			358.10520	412.683	16.10	0.7408	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			116.50520	84.583	16.10	0.2592	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			398.54790	455.750	16.13	0.7671	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			104.54790	75.350	16.13	0.2329	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			532.39180	599.711	16.02	0.8597	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			58.39180	39.311	16.02	0.1403	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			195.67110	224.005	16.46	0.4982	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			297.07110	238.905	16.46	0.5018	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			567.31850	635.145	16.09	0.8631	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			58.71850	40.045	16.09	0.1369	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			139.29130	157.715	17.13	0.3633	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			471.39130	403.315	17.13	0.6367	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			244.38310	279.476	16.23	0.5505	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			266.48310	215.076	16.23	0.4495	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			678.84710	750.339	15.84	0.8891	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			48.64710	33.539	15.84	0.1109	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			450.42630	506.762	16.01	0.7595	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			120.22630	89.962	16.01	0.2405	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			836.86000	915.463	16.19	0.9334	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			12.49820	8.614	16.62	0.0335	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			186.47670	210.550	16.69	0.4461	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			376.27670	313.750	16.69	0.5539	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,860.27920	2,946.862	24.86	0.9997	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.07920	0.062	24.86	0.0003	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			155.17010	119.222	16.09	0.2957	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			263.89530	301.809	16.26	0.5703	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			253.69530	205.009	16.26	0.4297	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,510.38430	2,596.945	23.15	0.9994	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.18430	0.145	23.15	0.0006	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,042.69820	1,125.414	16.62	0.9665	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			93.77710	68.382	15.94	0.1954	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	25/11/2015	Foreign Exchange Option	13.25	Call			506.69050	567.370	15.95	0.7999	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			96.49050	70.570	15.95	0.2001	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.21850	0.274	26.97	0.0010	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,790.01850	3,703.474	26.97	0.9990	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			385.37010	436.022	16.09	0.7043	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			26.66000	18.663	16.19	0.0666	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			764.69040	841.145	16.03	0.9159	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			34.49040	24.345	16.03	0.0841	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			230.15380	260.611	16.32	0.5198	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			299.95380	243.811	16.32	0.4802	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			513.97710	575.182	15.94	0.8046	0.00	0	5,000
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			601.95020	668.363	15.82	0.8505	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			69.45020	49.263	15.82	0.1495	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,360.87990	1,446.051	17.03	0.9736	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			9.77990	8.151	17.03	0.0264	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.10130	0.178	34.36	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,071.70130	6,984.878	34.36	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			28.98240	32.203	22.71	0.0685	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,900.58240	1,816.903	22.71	0.9315	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			22.54730	25.132	23.54	0.0538	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,124.14730	2,039.832	23.54	0.9462	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			11.65860	12.846	26.05	0.0275	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,813.25860	2,727.546	26.05	0.9725	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			56.94090	62.924	20.66	0.1297	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,358.54090	1,277.624	20.66	0.8703	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			39.55130	43.825	21.74	0.0922	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,641.15130	1,558.525	21.74	0.9078	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			34.37410	38.130	22.17	0.0807	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,755.97410	1,672.830	22.17	0.9193	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			78.11510	86.315	19.75	0.1735	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,129.71510	1,051.015	19.75	0.8265	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			69.61550	76.919	20.08	0.1561	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,211.21550	1,131.619	20.08	0.8439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			59.10490	65.311	20.55	0.1343	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,330.70490	1,250.011	20.55	0.8657	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			123.76230	137.799	18.54	0.2619	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			825.36230	752.499	18.54	0.7381	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			108.32960	119.758	18.85	0.2325	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			909.92960	834.458	18.85	0.7675	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			83.32930	92.081	19.57	0.1839	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,084.92930	1,006.781	19.57	0.8161	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			146.51090	163.060	18.18	0.3014	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			728.11090	657.760	18.18	0.6986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			142.45000	158.554	18.24	0.2945	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			744.05000	673.254	18.24	0.7055	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			129.09660	143.726	18.45	0.2713	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		800.69660	728.426	18.45	0.7287	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		183.30930	203.877	17.69	0.3613	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		604.90930	538.577	17.69	0.6387	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		163.91250	182.372	17.94	0.3303	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		665.51250	597.072	17.94	0.6697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		154.97280	172.453	18.06	0.3156	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		696.57280	627.153	18.06	0.6844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		216.55120	240.683	17.33	0.4116	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		518.15120	455.383	17.33	0.5884	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		213.57810	237.395	17.36	0.4072	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		525.17810	462.094	17.36	0.5928	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		202.06210	224.650	17.48	0.3901	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		553.66210	489.350	17.48	0.6099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		273.29780	303.344	16.82	0.4899	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		404.89780	348.044	16.82	0.5101	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		245.08940	272.225	17.06	0.4521	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		456.68940	396.925	17.06	0.5479	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		241.75600	268.544	17.09	0.4475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		463.35600	403.244	17.09	0.5525	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		334.69870	374.479	16.59	0.5639	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		316.29870	269.179	16.59	0.4361	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		316.80560	354.118	16.63	0.5440	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		338.40560	288.818	16.63	0.4560	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		284.60690	315.803	16.73	0.5045	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		386.20690	330.503	16.73	0.4955	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		354.02020	395.651	16.54	0.5837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		295.62020	250.351	16.54	0.4163	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		349.11630	390.282	16.56	0.5788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		300.71630	254.982	16.56	0.4212	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		344.26030	384.962	16.57	0.5738	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		305.86030	259.662	16.57	0.4262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		374.13870	417.638	16.50	0.6036	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		275.73870	232.338	16.50	0.3964	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		363.97930	406.543	16.52	0.5937	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		285.57930	241.243	16.52	0.4063	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		358.97570	401.071	16.53	0.5887	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		290.57570	245.771	16.53	0.4113	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		427.96110	476.173	16.38	0.6526	0.00	0	14,350
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		229.56110	190.873	16.38	0.3474	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		416.79050	464.060	16.41	0.6429	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		238.39050	198.760	16.41	0.3571	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		379.29460	423.263	16.49	0.6085	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		270.89460	227.963	16.49	0.3915	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		499.22560	553.080	16.25	0.7094	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		180.82560	147.780	16.25	0.2906	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		486.84350	539.766	16.27	0.7001	0.00	0	1,300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		188.44350	154.466	16.27	0.2999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		462.68360	513.727	16.32	0.6813	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		204.28360	168.427	16.32	0.3187	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		544.13730	601.217	16.17	0.7410	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		155.73730	125.917	16.17	0.2590	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		537.57180	594.196	16.18	0.7366	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		159.17180	128.896	16.18	0.2634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		511.80830	566.592	16.23	0.7186	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		173.40830	141.292	16.23	0.2814	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		605.41240	666.510	16.07	0.7795	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		127.01240	101.210	16.07	0.2205	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		584.55320	644.330	16.10	0.7670	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		136.15320	109.030	16.10	0.2330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		564.12520	622.564	16.13	0.7541	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		145.72520	117.264	16.13	0.2459	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		641.12510	704.369	16.01	0.7997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		112.72510	89.069	16.01	0.2003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		619.55660	681.521	16.04	0.7877	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		121.15660	96.221	16.04	0.2123	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		612.46170	673.994	16.05	0.7836	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		124.06170	98.694	16.05	0.2164	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		731.46530	800.977	16.00	0.8423	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		83.06530	65.677	16.00	0.1577	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		693.05100	759.184	15.93	0.8263	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		94.65100	73.884	15.93	0.1737	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		655.73460	719.817	15.99	0.8075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		107.33460	84.517	15.99	0.1925	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		889.65330	966.338	16.25	0.8937	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		51.25330	41.038	16.25	0.1063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		855.13090	930.744	16.19	0.8841	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		56.73090	45.444	16.19	0.1159	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		770.93640	843.535	16.06	0.8573	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		72.53640	58.235	16.06	0.1427	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		968.90510	1,047.732	16.36	0.9131	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		40.50510	32.432	16.36	0.0869	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		942.25740	1,020.411	16.32	0.9070	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		43.85740	35.111	16.32	0.0930	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		898.35430	975.294	16.26	0.8960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		49.95430	39.994	16.26	0.1040	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,123.69260	1,205.634	16.59	0.9421	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		25.29260	20.334	16.59	0.0579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,031.90630	1,112.155	16.45	0.9262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		33.50630	26.855	16.45	0.0738	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		977.83660	1,056.879	16.38	0.9151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		39.43660	31.579	16.38	0.0849	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,160.92510	1,243.442	16.64	0.9477	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	12.56	Put			22.52510	18.142	16.64	0.0523	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,151.59130	1,233.969	16.63	0.9463	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			23.19130	18.670	16.63	0.0537	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,142.27430	1,224.511	16.61	0.9450	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			23.87430	19.211	16.61	0.0550	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,526.47750	1,612.098	17.63	0.9789	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			8.07750	6.798	17.63	0.0211	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,506.85170	1,592.421	17.56	0.9779	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			8.45170	7.121	17.56	0.0221	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,217.26120	1,300.543	16.72	0.9551	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			18.86120	15.243	16.72	0.0449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,605.13860	1,690.945	17.91	0.9824	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			6.73860	5.645	17.91	0.0176	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,555.94650	1,641.640	17.73	0.9803	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			7.54650	6.340	17.73	0.0197	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,546.11960	1,631.789	17.70	0.9798	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			7.71960	6.489	17.70	0.0202	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,753.19840	1,839.280	18.44	0.9874	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			4.79840	3.981	18.44	0.0126	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,703.77320	1,789.772	18.26	0.9859	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			5.37320	4.472	18.26	0.0141	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,664.28240	1,750.209	18.12	0.9846	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			5.88240	4.909	18.12	0.0154	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,951.45310	2,037.796	19.14	0.9920	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			3.05310	2.496	19.14	0.0080	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,901.81820	1,988.105	18.97	0.9911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			3.41820	2.805	18.97	0.0089	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,802.68520	1,888.842	18.61	0.9888	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			4.28520	3.542	18.61	0.0112	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,299.78670	2,386.400	20.38	0.9964	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			1.38670	1.100	20.38	0.0036	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,100.57630	2,187.057	19.67	0.9943	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			2.17630	1.757	19.67	0.0057	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,090.62590	2,177.099	19.64	0.9942	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			2.22590	1.799	19.64	0.0058	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,748.90350	2,835.669	21.91	0.9988	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.50350	0.369	21.91	0.0012	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,698.96360	2,785.722	21.76	0.9986	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.56360	0.422	21.76	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,498.40080	4,585.301	25.71	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00080	0.001	25.71	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,448.40110	4,535.301	25.71	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00110	0.001	25.71	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,499.28400	2,585.987	21.09	0.9978	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.88400	0.687	21.09	0.0022	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,548.40060	4,635.301	25.71	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00060	0.001	25.71	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,573.76430	2,660.625	20.38	0.9970	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		1.26430	1.025	20.38	0.0030	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		213.57590	235.950	17.66	0.3741	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		641.07590	576.350	17.66	0.6259	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		13.89980	17.135	33.19	0.0264	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,161.39980	4,077.535	33.19	0.9736	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,923.08390	3,010.090	21.58	0.9985	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.58390	0.490	21.58	0.0015	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,583.73710	2,670.602	20.41	0.9970	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		1.23710	1.002	20.41	0.0030	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		315.14170	345.531	16.93	0.4769	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		493.14170	436.331	16.93	0.5231	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		506.25340	555.762	16.25	0.6520	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		264.25340	226.562	16.25	0.3480	0.00	0	100
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		953.49430	1,025.513	15.76	0.8408	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		102.69430	87.413	15.76	0.1592	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		256.47850	274.605	18.01	0.3434	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		919.47850	850.105	18.01	0.6566	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		145.83540	155.549	19.92	0.2078	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,488.83540	1,411.049	19.92	0.7922	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		865.65060	930.985	15.51	0.7866	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		158.65060	136.485	15.51	0.2134	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		128.74480	137.313	20.38	0.1851	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,631.74480	1,552.813	20.38	0.8149	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		620.80000	668.410	15.92	0.6589	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		303.80000	263.910	15.92	0.3411	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,031.47400	2,117.273	17.33	0.9732	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		14.47400	12.773	17.33	0.0268	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		971.90100	1,041.939	15.58	0.8235	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		124.90100	107.439	15.58	0.1765	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,268.74300	2,356.570	17.53	0.9760	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		12.54300	12.370	17.53	0.0240	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		156.82990	166.839	20.50	0.2019	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,700.62990	1,622.639	20.50	0.7981	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		505.53050	539.306	16.77	0.5283	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		562.33050	507.806	16.77	0.4717	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		729.89300	778.482	16.01	0.6635	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		341.99300	302.282	16.01	0.3365	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		270.85730	287.688	18.97	0.3105	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,222.95730	1,151.488	18.97	0.6895	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		160.06020	169.935	21.01	0.1924	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		1,912.16020	1,833.735	21.01	0.8076	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		2,110.29870	2,198.091	17.08	0.9617	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		22.39870	21.891	17.08	0.0383	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,479.33640	1,560.406	15.77	0.8869	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	11/03/2016	Foreign Exchange Option	12.53	Put			84.93640	77.206	15.77	0.1131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,368.72340	2,288.797	22.11	0.8335	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,890.14090	2,979.471	18.30	0.9848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			8.44090	8.871	18.30	0.0152	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,400.83930	2,489.548	17.35	0.9688	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			19.13930	18.948	17.35	0.0312	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,383.56370	1,311.464	19.40	0.6988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,352.49710	2,441.066	17.27	0.9665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			20.79710	20.466	17.27	0.0335	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			24.19440	27.162	29.89	0.0290	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,322.49440	6,236.562	29.89	0.9710	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			150.42340	159.397	22.11	0.1665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,119.58300	1,051.511	18.59	0.6388	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			126.14420	133.771	22.96	0.1404	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,694.44420	2,613.171	22.96	0.8596	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			112.06340	118.912	23.56	0.1249	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,930.36340	2,848.312	23.56	0.8751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			285.26370	302.063	19.40	0.3012	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			832.90760	771.680	17.68	0.5528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			246.55340	261.014	19.99	0.2642	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,584.85340	1,510.414	19.99	0.7358	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			186.64790	197.672	21.15	0.2044	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,004.94790	1,927.072	21.15	0.7956	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			351.28300	372.111	18.59	0.3612	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			592.35900	540.056	16.84	0.4572	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			340.19900	360.346	18.71	0.3514	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,158.49900	1,089.746	18.71	0.6486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			309.33490	327.601	19.08	0.3235	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,277.63490	1,207.001	19.08	0.6765	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			454.60760	482.280	17.68	0.4472	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			383.36360	343.085	16.11	0.3471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			400.47510	424.659	18.12	0.4033	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			968.77510	904.059	18.12	0.5967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			377.36460	400.046	18.33	0.3839	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,035.66460	969.446	18.33	0.6161	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			584.05900	620.656	16.84	0.5428	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			238.71040	212.311	15.63	0.2503	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			560.61100	594.957	16.96	0.5265	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			628.91100	574.357	16.96	0.4735	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			486.25980	515.953	17.45	0.4718	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			764.55980	705.353	17.45	0.5282	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			765.06360	813.685	16.11	0.6529	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			133.95410	119.012	15.61	0.1602	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			724.20310	770.273	16.26	0.6300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			422.50310	379.673	16.26	0.3700	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			661.99740	703.999	16.50	0.5929	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		490.29740	443.399	16.50	0.4071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		970.41040	1,032.911	15.63	0.7497	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		58.37240	54.005	16.16	0.0815	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		930.39190	990.417	15.64	0.7344	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		258.69190	229.817	15.64	0.2656	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		791.62810	841.855	16.02	0.6672	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		359.92810	321.255	16.02	0.3328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,265.65410	1,339.612	15.61	0.8398	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		42.58180	40.043	16.52	0.0621	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,150.01600	1,220.055	15.62	0.8085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		168.31600	149.455	15.62	0.1915	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,040.20580	1,105.859	15.63	0.7741	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		208.50580	185.260	15.63	0.2259	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,730.07240	1,814.605	16.16	0.9185	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		36.48780	34.617	16.68	0.0544	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,470.18040	1,551.019	15.68	0.8837	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		88.48040	80.419	15.68	0.1163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,313.45100	1,388.839	15.60	0.8515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		121.75100	108.239	15.60	0.1485	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,924.28180	2,010.643	16.52	0.9379	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		28.79490	27.720	16.94	0.0444	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,914.93820	2,001.225	16.50	0.9370	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		43.23820	40.625	16.50	0.0630	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,868.35470	1,954.256	16.42	0.9328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		46.65470	43.656	16.42	0.0672	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,018.18780	2,105.217	16.68	0.9456	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		34.27600	32.640	16.75	0.0516	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		1,971.13120	2,057.841	16.60	0.9418	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		39.43120	37.241	16.60	0.0582	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		1,933.63430	2,020.068	16.53	0.9387	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		41.93430	39.468	16.53	0.0613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		2,160.49490	2,248.320	16.94	0.9556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		2,131.90590	2,219.591	16.89	0.9538	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		30.20590	28.991	16.89	0.0462	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		2,055.97600	2,143.240	16.75	0.9484	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		374.21700	396.640	18.45	0.3780	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		1,067.61700	1,001.140	18.45	0.6220	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		889.56580	944.193	15.71	0.7129	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		292.96580	258.693	15.71	0.2871	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		734.93120	779.622	16.32	0.6220	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		451.23120	406.922	16.32	0.3780	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		320.03010	338.436	19.22	0.3223	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		1,336.33010	1,265.736	19.22	0.6777	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		195.71000	206.865	21.52	0.2010	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		2,187.41000	2,109.365	21.52	0.7990	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		2,202.18280	2,290.129	16.83	0.9511	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			33.88280	32.629	16.83	0.0489	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			840.94270	890.773	15.95	0.6709	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			372.64270	333.273	15.95	0.3291	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			286.35070	302.470	19.86	0.2855	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,568.05070	1,494.970	19.86	0.7145	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			309.09360	325.444	20.20	0.2849	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,712.09360	1,638.644	20.20	0.7151	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			685.30870	723.483	16.89	0.5564	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			638.30870	586.683	16.89	0.4436	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			292.43480	308.003	20.71	0.2639	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,915.93480	1,841.503	20.71	0.7361	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			219.19610	230.879	22.07	0.2015	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,472.69610	2,394.379	22.07	0.7985	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,280.56100	2,368.853	16.73	0.9432	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			44.06100	42.353	16.73	0.0568	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			929.21550	979.753	15.85	0.6777	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			392.71550	353.253	15.85	0.3223	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			238.23000	251.303	22.68	0.1985	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,823.83000	2,746.203	22.68	0.8015	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,368.90900	2,457.234	16.59	0.9366	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			54.50900	52.134	16.59	0.0634	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,028.96250	1,080.806	15.89	0.6845	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			414.56250	375.706	15.89	0.3155	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			297.04430	313.133	21.52	0.2449	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,312.64430	2,238.033	21.52	0.7551	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			420.03690	441.706	20.05	0.3277	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,730.43690	1,661.206	20.05	0.6723	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,032.97120	2,118.058	16.05	0.9015	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			93.37120	87.558	16.05	0.0985	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,187.22120	1,249.126	15.74	0.7298	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			340.12120	311.026	15.74	0.2702	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,180.90820	1,242.590	15.75	0.7277	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			343.80820	314.490	15.75	0.2723	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,193.55860	1,255.686	15.73	0.7319	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			336.45860	307.586	15.73	0.2681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,263.58870	1,327.753	15.63	0.7511	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			306.38870	279.453	15.63	0.2489	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,205.46870	1,267.688	15.71	0.7326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			338.26870	309.388	15.71	0.2674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,199.13320	1,261.135	15.72	0.7305	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			341.93320	312.835	15.72	0.2695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,192.81810	1,254.602	15.73	0.7284	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			345.61810	316.302	15.73	0.2716	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,080.12280	1,135.060	15.90	0.6881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			422.92280	386.760	15.90	0.3119	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,064.31770	1,116.975	15.93	0.6817	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			437.11770	398.675	15.93	0.3183	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			546.77070	574.908	18.93	0.4068	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,319.57070	1,256.608	18.93	0.5932	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			318.72150	336.128	21.61	0.2504	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,391.52150	2,317.829	21.61	0.7496	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			285.03720	300.765	22.21	0.2253	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,657.83720	2,582.465	22.21	0.7747	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			258.12670	272.510	22.76	0.2048	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,910.92670	2,834.210	22.76	0.7952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			247.75510	261.623	23.00	0.1968	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,020.55510	2,943.323	23.00	0.8032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			240.21230	250.571	23.26	0.1886	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,143.01230	3,062.271	23.26	0.8114	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,463.99710	1,534.169	15.37	0.8076	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			216.79710	195.869	15.37	0.1924	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,399.67930	1,468.041	15.45	0.7907	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			242.47930	219.741	15.45	0.2093	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			219.62050	227.462	27.27	0.1551	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,232.42050	4,149.162	27.27	0.8449	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,089.16110	2,174.597	16.08	0.9042	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			91.96110	86.297	16.08	0.0958	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,459.08740	2,546.743	16.38	0.9322	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			64.18740	60.343	16.38	0.0678	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,125.10890	1,183.407	15.94	0.6910	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			430.20890	397.007	15.94	0.3090	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			303.85000	320.773	22.29	0.2305	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,728.95000	2,654.373	22.29	0.7695	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			264.34520	279.283	23.10	0.2014	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,109.44520	3,032.883	23.10	0.7986	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,213.52540	1,272.471	15.94	0.6972	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			445.62540	412.271	15.94	0.3028	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			308.91950	324.516	23.08	0.2171	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,171.01950	3,094.316	23.08	0.7829	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			299.12220	310.382	24.08	0.2033	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,481.22220	3,400.182	24.08	0.7967	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,540.27630	2,627.755	16.23	0.9288	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			72.37630	67.555	16.23	0.0712	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,804.78360	1,883.870	15.51	0.8362	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			197.68360	183.770	15.51	0.1638	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			566.60960	592.243	19.98	0.3698	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,779.50960	1,712.143	19.98	0.6302	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,626.62480	2,715.306	16.14	0.9256	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			80.22480	75.106	16.14	0.0744	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,310.41100	1,367.100	15.98	0.7035	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			464.01100	426.900	15.98	0.2965	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			344.73810	350.038	24.48	0.2120	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,698.33810	3,609.838	24.48	0.7880	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			339.49070	344.697	25.25	0.2049	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,923.09070	3,834.497	25.25	0.7951	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			358.92780	369.629	24.54	0.2178	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,723.72780	3,639.929	24.54	0.7822	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			357.45620	368.113	24.74	0.2158	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,782.25620	3,698.413	24.74	0.7842	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,344.41950	1,400.166	15.97	0.7060	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			469.21950	430.466	15.97	0.2940	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,234.99850	1,285.673	16.22	0.6693	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			559.79850	515.973	16.22	0.3307	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			376.23850	390.198	23.15	0.2362	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,295.73850	3,215.098	23.15	0.7638	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,203.29770	1,250.279	16.36	0.6551	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			602.79770	555.179	16.36	0.3449	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,490.11350	1,550.510	15.70	0.7438	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			391.31350	356.710	15.70	0.2562	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,483.99520	1,544.175	15.71	0.7420	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			395.19520	360.375	15.71	0.2580	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,496.25840	1,556.863	15.69	0.7456	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			387.45840	353.063	15.69	0.2544	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,495.56080	1,555.686	15.70	0.7428	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			396.26080	361.186	15.70	0.2572	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			391.42840	397.945	23.60	0.2335	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,482.12840	3,393.445	23.60	0.7665	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			385.47800	391.766	24.25	0.2262	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,676.17800	3,587.266	24.25	0.7738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,538.85130	1,600.461	15.60	0.7551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			369.55130	335.961	15.60	0.2449	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,507.81930	1,568.370	15.67	0.7463	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			388.51930	353.870	15.67	0.2537	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,501.68140	1,562.015	15.69	0.7445	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			392.38140	357.515	15.69	0.2555	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			385.41000	390.390	26.41	0.2101	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,362.51000	4,271.790	26.41	0.7899	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,720.77070	2,809.610	15.97	0.9240	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			87.87070	81.010	15.97	0.0760	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,411.47310	1,466.177	15.94	0.7109	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			478.57310	437.577	15.94	0.2891	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			387.92670	392.991	25.90	0.2142	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,205.02670	4,114.390	25.90	0.7858	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,799.57430	2,889.345	15.85	0.9229	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			93.27430	85.745	15.85	0.0771	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,494.21660	1,548.599	15.90	0.7169	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			487.91660	444.999	15.90	0.2831	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			432.38330	434.102	27.27	0.2165	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,696.08330	4,600.502	27.27	0.7835	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			431.65370	433.308	27.52	0.2148	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,775.35370	4,679.708	27.52	0.7852	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,603.04610	1,658.047	16.02	0.7231	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			500.34610	459.347	16.02	0.2769	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			422.31010	433.568	27.63	0.2068	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,219.61010	5,134.868	27.63	0.7932	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,901.53120	2,990.925	15.80	0.9213	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			98.83120	92.225	15.80	0.0787	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,241.31630	2,319.455	15.76	0.8407	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			241.51630	224.055	15.76	0.1593	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,233.49640	2,311.492	15.76	0.8396	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			243.69640	226.092	15.76	0.1604	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,249.15020	2,327.432	15.76	0.8418	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			239.35020	222.032	15.76	0.1582	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			386.93270	406.557	27.07	0.1951	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,472.43270	5,396.557	27.07	0.8049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			379.76620	399.107	27.07	0.1923	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,525.26620	5,449.107	27.07	0.8077	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,784.96600	1,846.342	15.88	0.7558	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			422.79920	389.085	15.85	0.2412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,791.12030	1,852.706	15.87	0.7573	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			426.62030	392.706	15.87	0.2427	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			430.46600	396.342	15.88	0.2442	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,671.68540	1,729.151	16.12	0.7267	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			507.18540	469.151	16.12	0.2733	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,970.98580	3,059.340	15.91	0.9190	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			106.48580	99.340	15.91	0.0810	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,797.29920	1,859.085	15.85	0.7588	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,188.52080	1,219.275	19.53	0.5062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,626.92080	1,563.975	19.53	0.4938	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,185.51950	1,216.174	19.54	0.5051	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,633.91950	1,570.874	19.54	0.4949	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,191.52600	1,222.388	19.51	0.5073	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,619.92600	1,557.088	19.51	0.4927	0.00	0	0
Total \$ / R Option												0.00	0	2,059,780
Total \$ / R												653,153,857.40	47,330	2,790,075
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.78530		13.69840			0.0000	592,767.90	43	576
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		14.02060		13.93170			0.0000	308,453.20	22	140
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.24830		14.15720			0.0000	0.00	0	129
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.50450		14.40930			0.0000	217,567.50	15	15
Total \$ / R MAXI Future												1,118,788.60	80	860
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put		382.71430	315.230	18.79	0.0100	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	Call		184,231.45860	192,852.674	18.76	0.9898		0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		391.45860	322.674	18.76	0.0102		0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		186,214.15120	194,837.957	18.83	0.9902		0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		374.15120	307.957	18.83	0.0098		0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		185,222.71430	193,845.230	18.79	0.9900		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		161,222.96760	169,529.736	15.95	0.9041		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		7,052.96760	6,469.736	15.95	0.0959		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		160,325.02910	168,619.241	15.93	0.9030		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		7,155.02910	6,559.241	15.93	0.0970		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		159,428.36870	167,709.999	15.91	0.9018		0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		7,258.36870	6,649.999	15.91	0.0982		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		111,295.34500	117,187.429	15.85	0.7010		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		39,575.34500	36,357.430	15.85	0.2990		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		110,700.10200	116,568.054	15.86	0.6988		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		39,980.10200	36,738.054	15.86	0.3012		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		110,157.37180	115,950.685	15.87	0.6967		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		40,437.37180	37,120.685	15.87	0.3033		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		79,296.46530	82,123.461	18.93	0.4597		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		139,366.46530	132,673.461	18.93	0.5403		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		79,848.66420	82,697.768	18.89	0.4624		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		137,918.66420	131,247.768	18.89	0.5376		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		79,572.18500	82,409.936	18.91	0.4610		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		138,642.18500	131,959.936	18.91	0.5390		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,118,788.60	80	860
£ / R	On	11/12/2015	Foreign Exchange Future		21.08880	21.03580		0.0000		548,308.80		26	35,620	
£ / R	On	14/03/2016	Foreign Exchange Future		21.44140	21.38690		0.0000		3,001,796.00		140	4,181	
£ / R	On	13/06/2016	Foreign Exchange Future		21.78370	21.72720		0.0000		0.00		0	0	
£ / R	On	08/09/2016	Foreign Exchange Future		22.12710	22.06670		0.0000		0.00		0	0	
£ / R	On	19/09/2016	Foreign Exchange Future		22.17190	22.11050		0.0000		0.00		0	0	
Total £ / R Future												3,550,104.80	166	39,801
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call	3,173.73450	3,225.948	21.44	0.9874		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put	7.93450	7.148	21.44	0.0126		0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call	2,886.16140	2,938.103	20.37	0.9832		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put	10.36140	9.304	20.37	0.0168		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call	2,559.99850	2,611.504	19.16	0.9766		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put	14.19850	12.704	19.16	0.0234		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call	2,550.13770	2,601.627	19.12	0.9764		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put	14.33770	12.827	19.12	0.0236		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call	2,540.27840	2,591.752	19.08	0.9762		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put	14.47840	12.952	19.08	0.0238		0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call	1,682.35650	1,730.758	16.77	0.9261		0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put	46.55650	41.958	16.77	0.0739		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	20.00	Call		1,149.38280	1,195.724	16.00	0.8344	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		113.58280	106.924	16.00	0.1656	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,054.66910	1,098.158	15.96	0.8071	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		138.86910	129.358	15.96	0.1929	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		971.28950	1,013.308	15.99	0.7790	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		165.48950	154.508	15.99	0.2210	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		898.52070	939.106	16.01	0.7517	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		192.72070	180.306	16.01	0.2483	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		627.17790	660.936	16.12	0.6234	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		341.37790	322.136	16.12	0.3766	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		615.70520	649.111	16.13	0.6169	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		349.90520	330.311	16.13	0.3831	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		593.16440	625.867	16.14	0.6038	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		367.36440	347.067	16.14	0.3962	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		407.10580	430.908	16.36	0.4749	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		571.30580	542.108	16.36	0.5251	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		352.03530	373.163	16.58	0.4277	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		666.23530	634.363	16.58	0.5723	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		303.53330	322.152	16.80	0.3829	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		767.73330	733.352	16.80	0.6171	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		219.47120	233.369	17.28	0.2975	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,003.67120	964.569	17.28	0.7025	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		47.53510	49.327	18.89	0.0799	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		2,211.73510	2,160.527	18.89	0.9201	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,310.16080	2,364.803	15.32	0.8890	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		113.26080	113.403	15.32	0.1110	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,300.93660	2,355.600	15.30	0.8882	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		114.03660	114.200	15.30	0.1118	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,291.72050	2,346.403	15.28	0.8874	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		114.82050	115.003	15.28	0.1126	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,739.40220	1,784.984	15.09	0.7160	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		502.20220	491.283	15.09	0.2840	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,732.76450	1,778.279	15.09	0.7147	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		505.56450	494.579	15.09	0.2853	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,726.14780	1,771.589	15.09	0.7133	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		508.94780	497.889	15.09	0.2867	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,721.11150	1,760.427	15.44	0.6441	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,472.03900	1,442.298	16.61	0.4857	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		532.39570	542.624	20.63	0.2380	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		4,315.69570	4,265.525	20.63	0.7620	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		854.41150	833.327	15.44	0.3559	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,275.73660	1,306.551	16.59	0.5165	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,459.03660	1,429.451	16.59	0.4835	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,272.23200	1,302.969	16.60	0.5154	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,465.53200	1,435.869	16.60	0.4846	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,268.73900	1,299.398	16.61	0.5143	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	22.99	Call			1,086.52790	1,112.741	17.42	0.4456	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,966.02790	1,930.840	17.42	0.5544	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,083.75920	1,109.904	17.44	0.4446	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,973.25920	1,938.004	17.44	0.5554	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,080.99150	1,107.068	17.45	0.4437	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,980.49150	1,945.168	17.45	0.5563	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												3,550,104.80	166	164,009
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11458		0.11332			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11677		0.11548			0.0000	0.00	0	198
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11895		0.11763			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,332
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,332.42240	2,458.861	23.73	0.9984	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.62240	0.461	23.73	0.0016	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,336.77690	1,462.643	18.31	0.9842	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			4.97690	4.243	18.31	0.0158	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			448.36020	539.608	15.59	0.7803	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			116.56020	81.208	15.59	0.2197	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			329.90690	368.606	17.64	0.4223	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			781.90690	691.206	17.64	0.5777	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,582.67700	1,704.094	16.02	0.9472	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			34.67700	26.694	16.02	0.0528	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			774.13580	862.422	15.91	0.7446	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			226.13580	185.022	15.91	0.2554	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			811.72270	728.024	17.83	0.4966	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			329.84380	355.933	20.03	0.3159	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,566.94380	1,461.133	20.03	0.6841	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,048.54460	1,138.200	16.16	0.7498	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			285.64460	243.400	16.16	0.2502	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			574.62270	622.824	17.83	0.5034	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,332
€ / R	On	11/12/2015	Foreign Exchange Future			15.23400		15.12930			0.0000	32,372,250.00	2,125	81,007
€ / R	On	29/12/2015	Foreign Exchange Future			15.28710		15.18220			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.37530		15.27020			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.52640		15.41910			0.0000	465,792.00	30	28,333
€ / R	On	13/06/2016	Foreign Exchange Future			15.81430		15.70380			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.14560		16.02970			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.46690		16.34970			0.0000	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												32,838,042.00	2,155	112,590
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			461.85020	390.929	16.95	0.5127	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			303.47470	248.388	16.68	0.3845	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			62.51300	67.838	19.73	0.1318	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,433.21300	1,333.838	19.73	0.8682	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			411.89950	459.635	16.71	0.5979	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			322.59950	265.635	16.71	0.4021	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			301.15020	334.929	16.95	0.4873	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			44.63890	28.879	16.40	0.0723	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			158.75830	176.494	17.97	0.2993	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			809.45830	722.494	17.97	0.7007	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			438.10420	488.188	16.67	0.6199	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			298.80420	244.188	16.67	0.3801	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			432.77470	482.388	16.68	0.6155	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			80.83040	57.852	16.35	0.1290	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			427.48920	476.632	16.69	0.6111	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			308.18920	252.632	16.69	0.3889	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,262.08300	1,353.999	16.42	0.9472	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			32.78300	19.999	16.42	0.0528	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,143.93890	1,232.879	16.40	0.9277	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.04730	0.054	26.37	0.0002	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,084.70860	2,188.302	19.71	0.9884	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			5.40860	4.302	19.71	0.0116	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,308.29640	1,401.259	16.43	0.9535	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			28.99640	17.259	16.43	0.0465	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			910.13040	991.852	16.35	0.8710	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,179.34730	4,284.054	26.37	0.9998	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			251.16810	275.134	17.60	0.3715	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			768.96810	688.034	17.60	0.6285	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			383.48750	420.038	16.83	0.5091	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			501.28750	432.938	16.83	0.4909	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			882.73990	951.864	15.97	0.7528	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			222.53990	186.564	15.97	0.2472	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			876.05340	944.556	15.97	0.7501	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			225.85340	189.257	15.97	0.2499	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			869.40150	937.280	15.97	0.7474	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			229.20150	191.980	15.97	0.2526	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			731.26550	791.563	16.18	0.6818	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			311.06550	266.263	16.18	0.3182	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			690.64250	748.758	16.26	0.6601	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			340.44250	293.458	16.26	0.3399	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,402.40760	2,507.612	17.10	0.9554	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			33.30760	31.212	17.10	0.0446	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,260.54150	2,364.676	16.89	0.9463	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			41.44150	38.276	16.89	0.0537	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,668.96050	1,764.639	15.98	0.8864	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			99.86050	88.239	15.98	0.1136	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			363.21590	394.071	18.27	0.3539	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,244.11590	1,167.671	18.27	0.6461	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			454.48070	492.821	17.66	0.4237	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			985.38070	916.421	17.66	0.5763	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			439.94530	477.282	17.75	0.4131	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,020.84530	950.882	17.75	0.5869	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			399.13750	433.610	18.01	0.3826	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,130.03750	1,057.210	18.01	0.6174	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			866.13580	930.651	16.15	0.6637	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			407.03580	364.251	16.15	0.3363	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			817.58340	879.699	16.27	0.6408	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			448.48340	403.299	16.27	0.3592	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			662.72500	716.598	16.71	0.5595	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			613.62500	560.198	16.71	0.4405	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,518.40620	1,607.013	15.78	0.8620	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			129.30620	110.613	15.78	0.1380	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,085.22470	1,163.036	15.85	0.7511	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			266.12470	236.636	15.85	0.2489	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			899.76160	965.885	16.07	0.6790	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			380.66160	339.485	16.07	0.3210	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,551.35120	1,640.933	15.79	0.8683	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			122.25120	104.533	15.79	0.1317	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,543.08630	1,632.200	15.77	0.8669	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			123.98630	105.800	15.77	0.1331	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,534.84000	1,623.785	15.78	0.8653	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			125.74000	107.385	15.78	0.1347	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,043.59440	1,110.588	16.21	0.6356	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			589.79440	546.288	16.21	0.3644	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,038.74260	1,105.519	16.23	0.6336	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			594.94260	551.219	16.23	0.3664	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			584.66860	541.384	16.20	0.3624	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,711.56350	1,802.859	15.34	0.8276	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			207.76350	188.558	15.34	0.1724	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			750.88490	803.171	17.39	0.5010	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,007.08490	948.871	17.39	0.4990	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,048.46860	1,115.684	16.20	0.6376	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,555.21240	1,636.702	15.63	0.7235	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			475.51240	441.102	15.63	0.2765	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,549.14440	1,630.510	15.64	0.7219	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			479.44440	444.910	15.64	0.2781	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,561.29930	1,642.914	15.62	0.7251	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			471.59930	437.314	15.62	0.2749	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,693.99330	1,621.785	18.66	0.5249	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,039.40620	1,084.699	18.63	0.4773	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,679.70620	1,607.800	18.63	0.5227	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,036.54090	1,081.687	18.65	0.4762	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,686.84090	1,614.787	18.65	0.5238	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,033.69330	1,078.685	18.66	0.4751	0.00	0	0
Total € / R Option												0.00	0	340,420
Total € / R												32,838,042.00	2,155	453,010
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.93820		9.92080			0.0000	4,969,100.00	500	14,163
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.06270		10.04450			0.0000	0.00	0	4,978
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.18640		10.16740			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.32990		10.30930			0.0000	0.00	0	0
Total AU\$ / R Future												4,969,100.00	500	19,141
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			17.43420	15.307	13.22	0.0731	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			380.98350	392.438	12.67	0.7883	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,570.81760	2,588.217	23.17	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.01760	0.017	23.17	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			638.23420	653.507	13.22	0.9269	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,670.81300	2,688.213	23.71	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			60.18350	54.238	12.67	0.2117	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			82.85110	84.472	13.26	0.2962	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			362.05110	346.272	13.26	0.7038	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01300	0.013	23.71	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,620.81510	2,638.215	23.44	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.01510	0.015	23.44	0.0001	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			639.95830	655.243	12.53	0.7791	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			105.45830	102.544	12.53	0.2209	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			655.40340	670.884	12.55	0.7867	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			100.90340	98.184	12.55	0.2133	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			647.66210	663.044	12.54	0.7829	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			103.16210	100.344	12.54	0.2171	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			475.65270	485.379	13.57	0.5565	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			398.25270	388.979	13.57	0.4435	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			470.98540	480.673	13.58	0.5529	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			403.58540	394.273	13.58	0.4471	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			480.35740	490.124	13.56	0.5602	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			392.95740	383.724	13.56	0.4398	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			505.59300	491.498	14.28	0.4360	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			610.46060	616.916	14.30	0.5612	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			511.16060	497.016	14.30	0.4388	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			619.35920	625.906	14.27	0.5669	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			500.05920	486.006	14.27	0.4331	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			614.89300	621.398	14.28	0.5640	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 AU\$ / R Option												0.00	0	603
Total AU\$ / R												4,969,100.00	500	19,744
CAD / R	On	11/12/2015	Foreign Exchange Future			10.41270		10.41180			0.0000	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Future			10.58550		10.58420			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.50	Call			141.12360	138.605	12.21	0.4312	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.50	Put			229.32360	225.905	12.21	0.5688	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.51	Call			137.57420	135.089	12.25	0.4228	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.51	Put			235.77420	232.389	12.25	0.5772	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.49	Call			144.75400	142.204	12.17	0.4397	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.49	Put			222.95400	219.504	12.17	0.5603	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Put			505.71180	503.895	14.48	0.5754	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Call			286.40140	285.834	14.42	0.4323	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Put			492.20140	490.334	14.42	0.5677	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			283.13800	282.596	14.45	0.4284	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			498.93800	497.096	14.45	0.5716	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Call			279.91180	279.395	14.48	0.4246	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			14.02900		13.98040			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.32480		14.27510			0.0000	0.00	0	1,653
Total CHF / R Future												0.00	0	8,925
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			363.00880	323.528	17.21	0.4743	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			339.12060	347.678	17.22	0.5210	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			368.72060	328.678	17.22	0.4790	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			348.07650	357.427	17.20	0.5304	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			357.67650	318.427	17.20	0.4696	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			343.40880	352.528	17.21	0.5257	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			383.88880	392.719	18.68	0.3684	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,098.78880	1,057.919	18.68	0.6316	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			381.40880	390.146	18.70	0.3664	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,106.30880	1,065.346	18.70	0.6336	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			378.97930	387.628	18.73	0.3645	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,113.87930	1,072.828	18.73	0.6355	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,925
CNH / R	On	11/12/2015	Foreign Exchange Future			2.14940		2.13760			0.0000	0.00	0	25,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.17060		2.15900			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,386.86910	1,480.528	17.34	0.8712	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			110.86910	86.528	17.34	0.1288	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,560.55310	1,659.310	17.62	0.8991	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			84.55310	65.310	17.62	0.1009	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,472.94910	1,569.263	17.48	0.8858	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			96.94910	75.263	17.48	0.1142	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,048.55080	978.259	16.36	0.5150	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			699.72490	743.286	16.41	0.4672	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,109.72490	1,037.286	16.41	0.5328	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			662.58510	704.049	16.46	0.4497	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,172.58510	1,098.049	16.46	0.5503	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			738.55080	784.259	16.36	0.4850	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.04350		2.02910			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08490		2.06990			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			785.89020	856.951	19.42	0.6639	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			394.89020	321.951	19.42	0.3361	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			728.29050	794.790	19.43	0.6366	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			437.29050	359.790	19.43	0.3634	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			673.47560	735.451	19.44	0.6088	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			482.47560	400.451	19.44	0.3912	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			688.53920	735.524	19.74	0.4241	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,489.53920	1,386.524	19.74	0.5759	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			658.16430	702.732	19.83	0.4098	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,559.16430	1,453.732	19.83	0.5902	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			721.43890	769.704	19.66	0.4387	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,422.43890	1,320.704	19.66	0.5613	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			0.13450		0.13280			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13380		0.13270			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13360		0.13150			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13260		0.13090			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06760		0.06740			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06430		0.06440			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06180		0.06160			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.33880		9.26120			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.43700		9.35900			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.53390		9.45510			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			249.15470	304.005	11.42	0.7560	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			77.95470	55.205	11.42	0.2440	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			242.37250	296.530	11.41	0.7474	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			81.17250	57.730	11.41	0.2526	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			235.68550	289.142	11.40	0.7387	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			84.48550	60.342	11.40	0.2613	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			410.15210	457.827	12.47	0.6751	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			191.15210	160.827	12.47	0.3249	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			404.26830	451.557	12.48	0.6699	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			195.26830	164.557	12.48	0.3301	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			398.43770	445.340	12.49	0.6646	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			199.43770	168.340	12.49	0.3354	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			650.77830	704.702	13.21	0.7228	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			205.67830	180.802	13.21	0.2772	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			663.79760	718.834	13.23	0.7297	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			198.69760	174.935	13.23	0.2703	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			657.01660	711.750	13.22	0.7263	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			201.91660	177.850	13.22	0.2737	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			1.10510		1.10450			0.0000	0.00	0	30
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10740		1.10680			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10990		1.10920			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	30
Total QUANTO € / \$												0.00	0	30
RAIN	On	11/12/2015	Foreign Exchange Future			24,124.75000		23,969.84000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.86540		9.81760			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.00670		9.95680			0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,376.79570	1,050.761	56.56	0.6461	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			899.19570	525.361	56.56	0.3539	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,351.54600	1,036.787	55.91	0.6449	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			883.94600	521.387	55.91	0.3551	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,326.26580	1,019.978	55.05	0.6438	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			868.66580	514.578	55.05	0.3562	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			388.97950	389.461	15.29	0.5301	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			412.17950	362.761	15.29	0.4699	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			406.12580	364.191	14.46	0.5252	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			439.32580	347.491	14.46	0.4748	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			423.31900	338.933	13.63	0.5199	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			466.51900	332.233	13.63	0.4801	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.68170		4.68120			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.63780		4.63570			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			208.94900	208.670	12.16	0.8414	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			17.74900	16.970	12.16	0.1586	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			200.53030	200.204	12.11	0.8295	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			19.33030	18.504	12.11	0.1705	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			192.22920	191.853	12.05	0.8170	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			21.02920	20.153	12.05	0.1830	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			250.85630	250.886	14.84	0.6552	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			105.15630	103.086	14.84	0.3448	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			244.47970	244.470	14.82	0.6464	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			108.77970	106.670	14.82	0.3536	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			238.19240	238.143	14.79	0.6375	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			112.49240	110.343	14.79	0.3625	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			1.10970		1.11050			0.0000	0.00	0	7,688

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 14/03/2016 Foreign Exchange Future			1.07920		1.07790			0.0000	0.00	0	1
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									695629892.80	50,231	983,879
Total Options									0.00	0	2,525,011
Grand Total:									695,629,892.80	50,231	3,508,890