



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: 06/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/01/2016 Foreign Exchange Future			15.80170		15.61080			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.80460		15.61360			0.0000	0.00	0	1,176
\$ / R On 14/01/2016 Foreign Exchange Future			15.80740		15.61640			0.0000	0.00	0	0
\$ / R On 15/01/2016 Foreign Exchange Future			15.81030		15.61930			0.0000	0.00	0	0
\$ / R On 20/01/2016 Foreign Exchange Future			15.82490		15.63370			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			15.83080		15.63940			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.84540		15.65380			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.85130		15.65960			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.89250		15.70000			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.91340		15.72050			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.93130		15.73800			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.93420		15.74090			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.94320		15.74970			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.94920		15.75550			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.96410		15.77010			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.97610		15.78200			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.98520		15.79090			0.0000	395,681,655.60	24,753	994,529
\$ / R On 15/03/2016 Foreign Exchange Future			15.98830		15.79390			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.99130		15.79690			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.01250		15.81770			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			16.03070		15.83550			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2016	Foreign Exchange Future			16.05190		15.85630			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.05490		16.03950			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.08220		15.88640			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			16.09140		15.89540			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.11570		15.91960			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.15830		15.96180			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.16750		15.97090			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.21010		16.01310			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.22230		16.02520			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.24050		16.04330			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.24660		16.04930			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.24960		16.05240			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.26180		16.06440			0.0000	87,098,200.80	5,356	51,460
\$ / R	On	24/06/2016	Foreign Exchange Future			16.29530		16.09760			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.30750		16.10970			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.39800		16.19910			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.44550		16.24580			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.49300		16.29260			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.52780		16.32680			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.53410		16.33300			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.53730		16.33610			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.55000		16.34860			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.55630		16.35480			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.56900		16.36730			0.0000	1,656,900.00	100	34,374
\$ / R	On	28/09/2016	Foreign Exchange Future			16.59740		16.39530			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.69020		16.48780			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.80390		16.59970			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.85900		16.65400			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.87620		16.67100			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			17.09360		16.88950			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.31930		17.11850			0.0000	0.00	0	0
Total \$ / R Future												484,436,756.40	30,209	1,094,806
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,811.29460	2,001.922	34.80	0.9989	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			0.49460	0.222	34.80	0.0011	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Call			155.23510	258.933	19.72	0.6718	0.00	0	5,000
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Put			174.43510	87.233	19.72	0.3282	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,683.65680	2,874.630	40.15	0.9999	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.05680	0.030	40.15	0.0001	0.00	0	0
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Call			177.67560	275.974	19.39	0.6500	0.00	0	5,000
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Put			201.27560	108.574	19.39	0.3500	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			829.37710	1,015.686	21.81	0.9741	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			10.07710	5.386	21.81	0.0259	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			735.46060	917.200	20.81	0.9664	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			16.16060	6.900	20.81	0.0336	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			644.38650	819.243	19.81	0.9561	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	15/01/2016	Foreign Exchange Option	14.40	Put		4.13710	2.214	25.83	0.0101	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		25.08650	8.943	19.81	0.0439	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		1,621.14410	1,811.121	29.11	0.9964	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		1.84410	0.821	29.11	0.0036	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		1,521.64170	1,711.406	28.47	0.9951	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		2.34170	1.107	28.47	0.0049	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call		1,223.43710	1,412.514	25.83	0.9899	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call		230.07770	326.913	18.62	0.6267	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put		246.37770	152.014	18.62	0.3733	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call		0.00000	238.840	18.72	0.5176	1,194,198.50	5,000	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put		0.00000	223.940	18.72	0.4824	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call		245.75990	343.103	18.89	0.6156	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put		266.35990	172.303	18.89	0.3844	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		588.96770	740.126	18.17	0.8500	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		95.16770	54.726	18.17	0.1500	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		476.35510	612.518	18.32	0.7851	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		142.55510	87.119	18.32	0.2149	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		2,155.33990	2,346.465	25.11	0.9964	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		1.53990	1.065	25.11	0.0036	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		1,189.97090	1,376.527	20.98	0.9653	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		16.17090	11.127	20.98	0.0347	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		3,853.84930	4,045.439	33.88	0.9999	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		0.04930	0.039	33.88	0.0001	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		2,684.20020	2,875.680	27.21	0.9990	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		0.40020	0.280	27.21	0.0010	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		2,544.37220	2,735.799	26.65	0.9986	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		0.57220	0.399	26.65	0.0014	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		1,410.24290	1,598.704	21.38	0.9771	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		10.64290	7.404	21.38	0.0229	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call		1,178.57820	1,364.124	20.39	0.9614	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put		18.97820	12.824	20.39	0.0386	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		1,922.75160	2,113.583	23.59	0.9927	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		3.15160	2.283	23.59	0.0073	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		4,100.12450	4,292.598	28.88	0.9997	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		0.12450	0.098	28.88	0.0003	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		537.76480	661.242	18.27	0.7157	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		237.76480	168.742	18.27	0.2843	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		1,800.95720	1,991.675	19.12	0.9792	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		10.45720	8.275	19.12	0.0208	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call		1,443.06900	1,626.444	17.17	0.9659	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		22.56900	13.044	17.17	0.0341	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		914.99080	1,073.137	17.66	0.8628	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		104.49080	69.737	17.66	0.1372	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		2,246.72280	2,437.598	20.78	0.9858	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		8.72280	6.298	20.78	0.0142	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		1,000.74420	1,159.373	17.43	0.8712	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	25/02/2016	Foreign Exchange Option	14.84	Put			102.74420	68.073	17.43	0.1288	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			487.07280	593.093	18.53	0.6192	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			389.07280	301.793	18.53	0.3808	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,938.47340	4,131.680	26.31	0.9991	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.47340	0.380	26.31	0.0009	0.00	0	250
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,162.37060	1,328.819	17.26	0.9090	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			71.47060	44.619	17.26	0.0910	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			1,847.52610	2,036.526	18.97	0.9710	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			17.82610	13.326	18.97	0.0290	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,217.41240	1,386.783	17.25	0.9130	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			67.71240	43.583	17.25	0.0870	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			1,218.89320	1,387.645	17.38	0.9070	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			73.39320	48.445	17.38	0.0930	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			1,210.42090	1,378.788	17.38	0.9052	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			74.92090	49.588	17.38	0.0948	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			1,227.39080	1,396.522	17.37	0.9088	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			71.89080	47.322	17.37	0.0912	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			1,207.85820	1,374.801	17.45	0.8924	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			87.75820	60.701	17.45	0.1076	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			3,256.91230	3,449.898	23.92	0.9930	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			4.91230	3.798	23.92	0.0070	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	26.14	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			0.00000	134,014.800	26.14	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			287.77570	342.163	20.12	0.3739	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			996.87570	856.963	20.12	0.6261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			233.74600	278.369	20.68	0.3160	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			1,192.84600	1,043.169	20.68	0.6840	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			11.02460	12.746	25.90	0.0201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			4,450.12460	4,257.546	25.90	0.9799	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			384.86680	456.233	19.33	0.4676	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			743.96680	621.033	19.33	0.5324	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			369.23110	437.956	19.44	0.4534	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			778.33110	652.756	19.44	0.5466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			328.69580	390.404	19.76	0.4150	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			877.79580	745.204	19.76	0.5850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			439.29750	519.813	18.97	0.5149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			638.39750	524.613	18.97	0.4851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			435.69000	515.414	18.99	0.5118	773,120.70	1,500	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			644.79000	530.214	18.99	0.4882	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			397.83260	471.367	19.24	0.4792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			716.93260	596.167	19.24	0.5208	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			607.87410	716.202	18.40	0.6357	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			416.97410	331.002	18.40	0.3643	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			535.79180	634.842	18.62	0.5889	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			494.89180	399.642	18.62	0.4111	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			492.81710	584.688	18.77	0.5578	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			551.91710	449.488	18.77	0.4422	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			628.32390	739.154	18.34	0.6481	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			397.42390	313.954	18.34	0.3519	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			623.16230	733.367	18.35	0.6450	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			402.26230	318.167	18.35	0.3550	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			612.93750	721.889	18.38	0.6388	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			412.03750	326.689	18.38	0.3612	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			792.47130	921.499	17.91	0.7359	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			271.57130	206.299	17.91	0.2641	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			644.00860	756.721	18.30	0.6574	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			383.10860	301.521	18.30	0.3426	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			633.51830	744.977	18.33	0.6512	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			392.61830	309.777	18.33	0.3488	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			862.10060	998.688	17.79	0.7669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			231.20060	173.488	17.79	0.2331	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			836.31150	969.665	17.81	0.7561	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			245.41150	184.465	17.81	0.2439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			804.82960	935.099	17.88	0.7417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			263.92960	199.899	17.88	0.2583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			963.50980	1,111.613	17.71	0.8056	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			182.60980	136.413	17.71	0.1944	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			949.56340	1,096.192	17.72	0.8007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			188.66340	140.992	17.72	0.1993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			942.63890	1,088.524	17.72	0.7982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			191.73890	143.324	17.72	0.2018	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,044.31390	1,198.324	17.65	0.8317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			153.41390	113.124	17.65	0.1683	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			977.78710	1,127.139	17.70	0.8105	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			176.88710	131.939	17.70	0.1895	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			970.54220	1,119.363	17.70	0.8081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			179.64220	134.163	17.70	0.1919	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,290.41320	1,458.445	17.48	0.8940	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			89.51320	63.245	17.48	0.1060	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,200.24480	1,363.683	17.54	0.8739	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			109.34480	78.483	17.54	0.1261	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,160.26020	1,321.466	17.57	0.8640	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			119.36020	86.266	17.57	0.1360	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,532.13720	1,713.089	17.69	0.9316	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			51.23720	37.889	17.69	0.0684	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,391.99950	1,564.546	17.42	0.9135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			71.09950	49.346	17.42	0.0865	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,366.30490	1,537.772	17.43	0.9088	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			75.40490	52.572	17.43	0.0912	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,631.21790	1,818.222	18.07	0.9403	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			40.31790	33.022	18.07	0.0597	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,622.12700	1,808.636	18.04	0.9395	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	14.21	Put			41.22700	33.436	18.04	0.0605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,576.91780	1,760.790	17.86	0.9357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			46.01780	35.590	17.86	0.0643	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,870.59210	2,059.427	18.94	0.9561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			29.69210	24.227	18.94	0.0439	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,822.44820	2,010.967	18.77	0.9533	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			31.54820	25.767	18.77	0.0467	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,726.53930	1,914.361	18.42	0.9472	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			35.63930	29.161	18.42	0.0528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,064.24680	2,254.159	19.63	0.9656	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			23.34680	18.959	19.63	0.0344	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,054.52740	2,244.391	19.60	0.9652	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			23.62740	19.192	19.60	0.0348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,880.23550	2,069.130	18.97	0.9566	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			29.33550	23.930	18.97	0.0434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,308.26360	2,499.195	20.50	0.9747	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			17.36360	13.995	20.50	0.0253	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,259.31570	2,450.068	20.33	0.9731	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			18.41570	14.868	20.33	0.0269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,181.14170	2,371.582	20.05	0.9703	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			20.24170	16.382	20.05	0.0297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,701.80660	2,893.859	21.89	0.9844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			10.90660	8.659	21.89	0.0156	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,603.14000	2,794.958	21.54	0.9824	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			12.24000	9.758	21.54	0.0176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,544.02100	2,735.685	21.33	0.9811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			13.12100	10.485	21.33	0.0189	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,058.12880	3,250.750	23.08	0.9900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			7.22880	5.550	23.08	0.0100	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,998.63870	3,191.261	22.93	0.9891	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			7.73870	6.061	22.93	0.0109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,850.08230	3,042.443	22.41	0.9870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			9.18230	7.243	22.41	0.0130	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,683.91150	3,877.360	24.73	0.9960	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			3.01150	2.161	24.73	0.0040	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,534.64130	3,727.913	24.33	0.9950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			3.74130	2.714	24.33	0.0050	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,246.56560	3,439.391	23.58	0.9924	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			5.66560	4.191	23.58	0.0076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,753.61990	3,947.141	24.91	0.9964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			2.71990	1.941	24.91	0.0036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,743.65990	3,937.171	24.88	0.9964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			2.75990	1.971	24.88	0.0036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,733.70030	3,927.201	24.86	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			2.80030	2.001	24.86	0.0037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,883.14890	4,076.789	25.25	0.9971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			2.24890	1.589	25.25	0.0029	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,843.28470	4,036.890	25.14	0.9969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			2.38470	1.690	25.14	0.0031	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,793.46570	3,987.025	25.01	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			2.56570	1.825	25.01	0.0034	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,192.32080	4,386.179	26.06	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			1.42080	0.979	26.06	0.0018	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,992.81260	4,186.539	25.53	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			1.91260	1.339	25.53	0.0025	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,962.89920	4,156.603	25.46	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			1.99920	1.403	25.46	0.0026	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,741.51470	4,935.537	27.10	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.61470	0.337	27.10	0.0007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,242.21840	4,436.104	26.19	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			1.31840	0.904	26.19	0.0017	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			523.92790	620.483	18.70	0.5770	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			520.02790	422.183	18.70	0.4230	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,472.53280	2,663.623	21.00	0.9781	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			15.63280	12.323	21.00	0.0219	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,267.45990	1,433.321	17.56	0.8840	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			100.55990	72.021	17.56	0.1160	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,038.07360	1,186.530	17.71	0.8074	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			190.37360	144.030	17.71	0.1926	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,174.70240	2,363.755	19.62	0.9641	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			27.00240	21.255	19.62	0.0359	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,360.29580	2,548.956	19.69	0.9697	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			24.79580	18.256	19.69	0.0303	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			881.27890	1,008.945	17.81	0.7358	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			295.77890	228.245	17.81	0.2642	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			524.96410	608.450	18.82	0.5375	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			649.46410	537.750	18.82	0.4625	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,039.46850	4,232.962	24.59	0.9962	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			3.96850	2.262	24.59	0.0038	0.00	0	250
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			595.23030	685.931	18.68	0.5672	0.00	0	10,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			608.93030	504.031	18.68	0.4328	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			0.00000	613.039	18.95	0.5228	6,130,395.00	10,000	10,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			0.00000	598.139	18.95	0.4772	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			635.60490	726.691	18.76	0.5681	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			639.20490	534.491	18.76	0.4319	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,986.02710	2,166.661	18.11	0.9354	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			60.62710	45.261	18.11	0.0646	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			878.25790	994.787	17.99	0.6893	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			402.85790	323.387	17.99	0.3107	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			534.94490	606.756	19.38	0.4812	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			905.34490	781.056	19.38	0.5188	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,126.71710	4,319.638	22.97	0.9942	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		7.11710	3.938	22.97	0.0058	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		2,458.34430	2,641.146	18.54	0.9627	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		38.74430	25.446	18.54	0.0373	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		790.76050	894.987	18.36	0.6308	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		531.16050	439.287	18.36	0.3692	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		1,790.98890	1,965.054	17.54	0.8953	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		109.18890	86.754	17.54	0.1047	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		928.97400	1,041.214	18.07	0.6701	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		477.17400	392.914	18.07	0.3299	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		721.68540	811.852	18.82	0.5637	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		730.78540	624.352	18.82	0.4363	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		721.13280	805.734	19.02	0.5403	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		838.03280	725.634	19.02	0.4597	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		533.89930	596.773	20.00	0.4301	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		1,220.79930	1,086.673	20.00	0.5699	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		4,222.06830	4,415.647	21.50	0.9926	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		8.96830	5.547	21.50	0.0074	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		2,562.30950	2,743.039	17.68	0.9567	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		49.20950	32.939	17.68	0.0433	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		1,451.83690	1,600.783	17.44	0.8091	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		246.63690	198.483	17.44	0.1909	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		3,855.52250	4,048.273	19.77	0.9894	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		12.22250	7.773	19.77	0.0106	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,076.04200	1,190.879	17.87	0.6881	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		482.74200	400.379	17.87	0.3119	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		1,647.79670	1,805.138	17.32	0.8428	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		198.49670	158.538	17.32	0.1572	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		918.18750	1,019.392	18.41	0.6192	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		648.88750	552.792	18.41	0.3808	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		2,800.55250	2,983.694	17.23	0.9676	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		38.15250	24.094	17.23	0.0324	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		2,791.10930	2,974.116	17.23	0.9671	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		38.70930	24.516	17.23	0.0329	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		2,781.67290	2,964.545	17.23	0.9666	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		39.27290	24.945	17.23	0.0334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		2,803.31090	2,986.615	17.10	0.9669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		38.91090	24.815	17.10	0.0331	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,588.42960	2,768.393	17.13	0.9538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		54.02960	36.593	17.13	0.0462	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,897.93750	3,082.580	17.09	0.9717	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		33.53750	20.780	17.09	0.0283	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		2,812.74260	2,996.184	17.10	0.9674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		38.34260	24.384	17.10	0.0326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,483.67800	1,630.569	17.43	0.8015	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		269.27800	218.769	17.43	0.1985	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,793.88520	2,977.052	17.10	0.9664	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	13.31	Put			39.48520	25.252	17.10	0.0336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,616.21860	2,796.638	17.13	0.9557	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			51.81860	34.838	17.13	0.0443	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			799.60600	887.697	18.89	0.5567	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			835.20600	725.897	18.89	0.4433	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,949.12020	2,116.841	17.23	0.8884	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			134.72020	105.041	17.23	0.1116	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,744.03830	1,905.760	17.27	0.8561	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			179.63830	143.960	17.27	0.1439	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			564.59550	626.713	20.08	0.4270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,310.19550	1,174.913	20.08	0.5730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,427.70070	1,571.500	17.49	0.7875	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			293.30070	239.700	17.49	0.2125	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,379.84220	1,520.886	17.54	0.7751	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			315.44220	259.086	17.54	0.2249	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			314.16910	349.455	22.28	0.2600	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,319.76910	2,157.655	22.28	0.7400	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			749.91700	832.211	19.09	0.5313	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			915.51700	800.411	19.09	0.4687	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			647.07970	718.328	19.60	0.4754	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,112.67970	986.528	19.60	0.5246	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			299.89720	333.457	22.43	0.2497	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,405.49720	2,241.657	22.43	0.7503	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			533.19900	591.354	20.29	0.4076	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,398.79900	1,259.554	20.29	0.5924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			501.59450	555.539	20.51	0.3873	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,497.19450	1,353.739	20.51	0.6127	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,916.38150	4,109.693	19.65	0.9895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			11.98150	7.893	19.65	0.0105	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,175.73960	3,365.230	17.34	0.9810	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			21.33960	13.430	17.34	0.0190	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,089.03820	3,276.133	17.06	0.9795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			24.63820	14.333	17.06	0.0205	0.00	0	750
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			654.30240	723.868	19.77	0.4651	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,196.70240	1,068.568	19.77	0.5349	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,314.32840	1,448.361	17.67	0.7433	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			386.72840	323.061	17.67	0.2567	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,662.81770	2,843.225	16.65	0.9555	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			53.11770	35.725	16.65	0.0445	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			674.43060	745.179	19.70	0.4715	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,184.73060	1,057.679	19.70	0.5285	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			557.54840	615.073	20.40	0.4046	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,487.84840	1,347.573	20.40	0.5954	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,319.47190	4,514.247	20.23	0.9915	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			9.77190	6.747	20.23	0.0085	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			560.55320	614.440	21.05	0.3754	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,811.45320	1,666.440	21.05	0.6246	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,411.01920	4,606.725	19.65	0.9898	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			11.91920	8.725	19.65	0.0102	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,756.04940	2,936.141	15.98	0.9546	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			56.94940	38.141	15.98	0.0454	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			635.65400	697.665	20.52	0.4173	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,566.55400	1,429.665	20.52	0.5827	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,565.48610	3,760.049	16.50	0.9817	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			19.68610	14.549	16.50	0.0183	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,304.03480	1,427.615	18.07	0.6860	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			578.23480	502.115	18.07	0.3140	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,849.49390	3,029.768	15.14	0.9569	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			56.89390	36.768	15.14	0.0431	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			602.27510	658.173	21.38	0.3715	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,009.67510	1,865.173	21.38	0.6285	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			556.50090	607.664	21.75	0.3468	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,193.90090	2,044.664	21.75	0.6532	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,507.31270	4,704.142	19.24	0.9879	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			14.71270	11.142	19.24	0.0121	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			613.94420	670.157	21.48	0.3690	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,087.14420	1,942.357	21.48	0.6310	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,884.83870	3,065.250	14.98	0.9567	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			58.03870	37.451	14.98	0.0433	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,708.34720	2,883.765	15.36	0.9403	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			81.54720	55.965	15.36	0.0597	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			626.42740	683.912	21.39	0.3755	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,039.62740	1,896.112	21.39	0.6245	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,642.98880	2,819.712	15.50	0.9326	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			89.98880	65.612	15.50	0.0674	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			735.43170	803.687	20.71	0.4281	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,702.43170	1,569.587	20.71	0.5719	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,891.64980	3,075.263	14.96	0.9564	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			55.54980	37.963	14.96	0.0436	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			623.55670	680.498	21.48	0.3715	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,087.45670	1,943.198	21.48	0.6285	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,781.43410	1,930.871	17.64	0.7789	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			382.83410	330.871	17.64	0.2211	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			470.29520	514.082	22.74	0.2891	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,831.69520	2,674.082	22.74	0.7109	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,083.60250	3,268.988	14.25	0.9712	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			38.80250	22.688	14.25	0.0288	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,102.03180	3,287.878	14.21	0.9724	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			37.23180	21.578	14.21	0.0276	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,092.81050	3,278.428	14.23	0.9718	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			38.01050	22.128	14.23	0.0282	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,096.14780	3,281.628	14.17	0.9714	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			38.84780	22.628	14.17	0.0286	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,114.71810	2,267.352	16.71	0.8464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			247.41810	198.352	16.71	0.1536	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			720.99750	785.465	20.96	0.4118	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,853.69750	1,716.465	20.96	0.5882	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,105.35140	3,291.066	14.15	0.9720	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			38.05140	22.066	14.15	0.0280	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			674.92240	734.999	21.27	0.3894	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,007.62240	1,865.999	21.27	0.6106	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			376.62610	409.636	23.80	0.2331	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,559.32610	3,390.636	23.80	0.7669	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,160.82700	3,348.354	14.07	0.9749	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			33.52700	19.354	14.07	0.0251	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,114.56720	3,300.514	14.13	0.9725	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			37.26720	21.514	14.13	0.0275	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,952.65860	3,135.302	14.61	0.9572	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			57.35860	37.902	14.61	0.0428	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			590.53460	644.088	22.09	0.3412	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,445.23460	2,296.688	22.09	0.6588	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			561.12220	611.925	22.29	0.3265	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,575.82220	2,424.525	22.29	0.6735	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,613.33990	4,811.207	18.86	0.9861	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			18.03990	13.807	18.86	0.0139	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,040.20320	3,231.415	14.43	0.9557	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			52.40320	41.215	14.43	0.0443	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			578.30370	628.463	22.67	0.3172	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,860.50370	2,708.263	22.67	0.6828	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			565.27940	614.217	22.77	0.3109	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,927.47940	2,774.017	22.77	0.6891	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,707.82190	4,905.770	18.51	0.9850	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			20.02190	15.570	18.51	0.0150	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,145.68990	3,346.403	14.11	0.9560	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			45.98990	42.503	14.11	0.0440	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			570.67360	617.820	23.35	0.2947	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,370.97360	3,213.920	23.35	0.7053	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,821.33320	5,020.531	18.01	0.9846	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			21.63320	16.631	18.01	0.0154	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,019.92870	4,225.696	15.80	0.9742	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			25.92870	26.696	15.80	0.0258	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,039.84890	4,245.417	15.85	0.9745	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			25.84890	26.417	15.85	0.0255	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,029.88930	4,235.557	15.83	0.9743	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			25.88930	26.557	15.83	0.0257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,132.15520	2,291.939	17.64	0.7818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			441.15520	395.739	17.64	0.2182	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,868.70130	2,016.118	17.97	0.7288	0.00	0	86,321

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	15.40	Put			597.70130	539.918	17.97	0.2712	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,404.09930	3,590.655	13.17	0.9719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			41.24990	23.146	13.12	0.0268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,413.16730	3,599.994	13.14	0.9726	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			42.16730	23.794	13.14	0.0274	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,230.94360	3,077.402	23.13	0.6808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			587.07590	627.573	23.79	0.2875	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,666.07590	3,501.373	23.79	0.7125	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,893.25380	5,093.114	17.68	0.9846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			22.25380	16.914	17.68	0.0154	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,422.24990	3,609.346	13.12	0.9732	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,003.77120	2,854.197	22.77	0.6617	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			691.45870	746.776	22.80	0.3368	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,020.45870	2,870.576	22.80	0.6632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			503.24770	531.162	25.71	0.2398	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,632.24770	4,454.962	25.71	0.7602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			651.94360	703.602	23.13	0.3192	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,117.81980	1,022.825	19.26	0.4028	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			791.58480	855.945	22.07	0.3798	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,570.58480	2,429.745	22.07	0.6202	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			581.32310	619.285	23.87	0.2839	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,720.32310	3,553.085	23.87	0.7161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			694.77120	750.397	22.77	0.3383	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			447.97630	401.988	17.65	0.2207	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,990.66110	2,144.070	17.81	0.7544	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			519.66110	467.870	17.81	0.2456	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			667.33820	720.431	23.00	0.3261	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,146.33820	2,994.232	23.00	0.6739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,388.81980	1,499.025	19.26	0.5972	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			43.09930	24.455	13.17	0.0281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,234.72260	3,415.935	13.70	0.9587	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			63.72260	39.734	13.70	0.0413	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			709.96740	766.981	22.65	0.3449	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,928.96740	2,780.781	22.65	0.6551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,118.97630	2,278.188	17.65	0.7793	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,184.34550	2,322.453	18.11	0.7393	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			654.84550	588.853	18.11	0.2607	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,195.87780	2,333.539	18.07	0.7418	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			646.37780	579.939	18.07	0.2582	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,190.10410	2,327.987	18.09	0.7406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			650.60410	584.387	18.09	0.2594	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			804.81260	729.910	18.45	0.2737	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,404.09740	2,529.777	18.42	0.7284	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			795.59740	720.477	18.42	0.2716	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,398.69810	2,524.486	18.44	0.7274	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			800.19810	725.186	18.44	0.2726	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	19/06/2017	Foreign Exchange Option	15.53	Call			2,393.31260	2,519.210	18.45	0.7263	0.00	0	0
Total \$ / R Option												8,097,714.20	16,500	1,553,833
Total \$ / R												492,534,470.60	46,709	2,648,639
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.98520		15.79090			0.0000	1,758,372.00	110	1,191
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.26180		16.06440			0.0000	243,927.00	15	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.56900		16.36730			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.87620		16.67100			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,002,299.00	125	1,422
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			340,540.94700	359,850.049	23.99	0.9940	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			450.94700	330.048	23.99	0.0060	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			339,547.44680	358,855.036	23.97	0.9939	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			457.44680	335.036	23.97	0.0061	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			338,554.03700	357,860.095	23.94	0.9938	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			464.03700	340.095	23.94	0.0062	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			267,202.20920	285,333.470	17.12	0.9593	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			4,762.20920	3,153.470	17.12	0.0407	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			266,270.09300	284,386.603	17.12	0.9587	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			4,830.09300	3,206.603	17.12	0.0413	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			265,338.89720	283,440.563	17.12	0.9581	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			4,898.89720	3,260.563	17.12	0.0419	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			177,751.72260	192,539.244	17.65	0.7735	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			40,021.72260	34,639.245	17.65	0.2265	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			177,093.37350	191,848.740	17.65	0.7721	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			40,363.37350	34,948.740	17.65	0.2279	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			176,436.81680	191,159.560	17.66	0.7706	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			40,706.81680	35,259.560	17.66	0.2294	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			212,399.48250	227,198.403	17.38	0.7833	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			44,299.48250	38,578.403	17.38	0.2167	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			211,835.02180	226,585.742	17.40	0.7819	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			44,735.02180	38,965.742	17.40	0.2181	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			211,186.45070	225,975.174	17.43	0.7805	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			45,086.45070	39,355.174	17.43	0.2195	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,002,299.00	125	1,422
£ / R	On	12/01/2016	Foreign Exchange Future			23.13530		22.90430			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			23.33040		23.09620			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			23.34360		23.10910			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			23.37430		23.13910			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			23.40560		23.17000			0.0000	3,417,217.60	146	33,504
£ / R	On	13/06/2016	Foreign Exchange Future			23.81990		23.57900			0.0000	238,199.00	10	848
£ / R	On	08/09/2016	Foreign Exchange Future			24.23530		23.98740			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Future			24.28890		24.03980			0.0000	0.00	0	225
£ / R	On	19/12/2016	Foreign Exchange Future			24.76250		24.50480			0.0000	0.00	0	0
Total £ / R Future												3,655,416.60	156	34,861
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,815.74950	2,045.751	25.28	0.9980	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			1.44950	0.451	25.28	0.0020	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,293.61030	1,461.647	19.66	0.7823	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			287.41030	221.247	19.66	0.2177	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,357.06560	1,528.413	19.51	0.7908	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			277.96560	214.813	19.51	0.2092	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			336.00470	267.296	19.67	0.2338	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,355.10470	1,521.596	19.67	0.7662	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,007.08050	4,238.774	24.00	0.9755	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			27.08050	23.174	24.00	0.0245	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,997.27960	4,228.938	23.97	0.9754	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			27.27960	23.338	23.97	0.0246	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,987.48010	4,219.105	23.95	0.9752	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			27.48010	23.505	23.95	0.0248	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,506.14280	2,726.905	20.06	0.9243	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			86.14280	71.305	20.06	0.0757	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			544.88960	621.362	21.26	0.4189	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,324.88960	1,165.762	21.26	0.5811	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,279.38860	3,491.065	19.52	0.8906	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			200.38860	171.165	19.52	0.1094	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,270.87990	3,482.368	19.51	0.8899	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			201.87990	172.468	19.51	0.1101	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,287.90590	3,499.770	19.52	0.8913	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			198.90590	169.870	19.52	0.1087	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,456.71140	2,632.084	18.85	0.7346	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			729.31140	656.784	18.85	0.2654	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,450.39140	2,625.496	18.86	0.7336	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			732.99140	660.196	18.86	0.2664	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			973.97060	1,052.119	21.27	0.3889	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,836.57060	2,666.819	21.27	0.6111	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,191.26450	3,391.358	18.48	0.8310	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			403.86450	356.058	18.48	0.1690	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,463.04950	2,638.690	18.85	0.7356	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			725.64950	653.390	18.85	0.2644	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,081.92120	2,233.530	19.00	0.6634	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,042.12120	944.630	19.00	0.3366	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,076.73680	2,227.769	19.00	0.6624	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,046.93680	948.869	19.00	0.3376	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,087.11730	2,239.302	19.00	0.6644	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,037.31730	940.402	19.00	0.3356	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,773.10080	2,953.558	18.27	0.7229	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			908.30080	831.058	18.27	0.2771	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,767.09060	2,947.309	18.28	0.7220	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			912.29060	834.809	18.28	0.2780	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,779.12130	2,959.809	18.27	0.7237	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			904.32130	827.309	18.27	0.2763	0.00	0	0
Total £ / R Option												0.00	0	56,828
Total £ / R												3,655,416.60	156	91,689
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13495		0.13277			0.0000	0.00	0	6,995
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13766		0.13544			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14076		0.13850			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,583
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,308.68160	1,508.325	15.50	0.9631	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			31.88160	13.625	15.50	0.0369	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,276.92900	3,494.798	20.57	0.9997	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.12900	0.098	20.57	0.0003	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,282.07980	2,498.623	20.56	0.9905	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			5.27980	3.923	20.56	0.0095	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			928.79820	1,047.511	16.67	0.7174	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			385.09820	281.911	16.67	0.2826	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,559.34980	2,777.344	17.00	0.9801	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			15.64980	11.744	17.00	0.0199	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,651.11900	1,833.147	16.39	0.9071	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			107.41900	67.547	16.39	0.0929	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,897.33980	3,108.822	17.22	0.9623	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			47.43980	32.322	17.22	0.0377	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,012.14500	2,200.035	17.05	0.8824	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			162.24500	123.535	17.05	0.1176	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,289.47340	1,428.496	17.10	0.7344	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			439.57340	351.997	17.10	0.2656	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,583
€ / R	On	25/01/2016	Foreign Exchange Future			17.03430		16.82070			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.04810		16.83440			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.12620		16.91100			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.15160		16.93590			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.18820		16.97160			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.21450		16.99760			0.0000	8,813,824.00	512	70,097
€ / R	On	13/06/2016	Foreign Exchange Future			17.56270		17.34160			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.96200		17.73370			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.36690		18.13360			0.0000	0.00	0	4,500

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												8,813,824.00	512	86,188
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		2,212.72160	2,425.129	24.58	0.9972	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		2.02160	0.829	24.58	0.0028	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		2,202.77680	2,415.153	24.55	0.9971	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		2.07680	0.853	24.55	0.0029	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		2,192.83350	2,405.177	24.52	0.9970	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		2.13350	0.877	24.52	0.0030	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		1,974.52700	2,185.915	23.84	0.9946	0.00	0	1,000	
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		3.82700	1.615	23.84	0.0054	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		1,905.29340	2,116.256	23.63	0.9935	0.00	0	1,000	
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		4.59340	1.956	23.63	0.0065	0.00	0	0	
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		1,334.11450	1,538.864	20.35	0.9688	0.00	0	100	
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		19.71450	10.764	20.35	0.0312	0.00	0	0	
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		1,693.23910	1,902.574	21.55	0.9864	0.00	0	0	
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		8.83910	4.474	21.55	0.0136	0.00	0	100	
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		1,537.54180	1,738.988	16.80	0.9679	0.00	0	0	
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		26.54180	12.788	16.80	0.0321	0.00	0	100	
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call		967.96780	1,142.042	17.56	0.8610	0.00	0	100	
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		116.96780	75.842	17.56	0.1390	0.00	0	0	
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		1,437.00880	1,639.806	17.17	0.9417	0.00	0	0	
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		41.10880	28.206	17.17	0.0583	0.00	0	0	
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		1,462.79760	1,660.346	17.26	0.9246	0.00	0	0	
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		61.19760	42.146	17.26	0.0754	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		3.01130	1.851	24.08	0.0033	0.00	0	18,000	
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,801.41610	4,016.868	23.79	0.9958	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		3.81610	2.368	23.79	0.0042	0.00	0	18,000	
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		3,156.66830	3,370.868	22.42	0.9892	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		9.06830	6.368	22.42	0.0108	0.00	0	12,000	
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put		495.40890	394.470	18.29	0.3924	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call		15.20870	11.820	25.82	0.0177	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put		4,917.60870	4,697.320	25.82	0.9823	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		1,038.34190	1,205.939	17.59	0.8102	0.00	0	24,000	
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		190.74190	141.439	17.59	0.1898	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		3,950.61130	4,166.351	24.08	0.9967	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		237.77600	177.262	17.65	0.2253	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call		662.93420	788.256	18.14	0.6484	0.00	0	1,275	
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put		425.33420	333.756	18.14	0.3516	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		1,188.08070	1,366.779	17.50	0.8526	0.00	0	26,000	
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		140.48070	102.279	17.50	0.1474	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call		593.00890	708.970	18.29	0.6076	0.00	0	19,500	
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		149.67340	109.370	17.52	0.1554	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		1,149.63860	1,325.699	17.52	0.8426	0.00	0	650	
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		152.03860	111.199	17.52	0.1574	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		2,066.45760	2,277.760	18.98	0.9603	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		28.85760	23.260	18.98	0.0397	0.00	0	15,000	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		935.37600	1,091.762	17.65	0.7747	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		31.83480	25.879	18.70	0.0441	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,676.27370	1,882.408	17.71	0.9358	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		48.67370	37.908	17.71	0.0642	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		2,978.48060	3,192.342	21.86	0.9866	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		10.88060	7.842	21.86	0.0134	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		1,157.27340	1,333.870	17.52	0.8446	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		19.62790	15.226	20.10	0.0260	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		2,124.64020	2,336.168	19.17	0.9630	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		27.04020	21.668	19.17	0.0370	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		3,018.04740	3,231.987	21.98	0.9872	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		10.44740	7.487	21.98	0.0128	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		1,979.43480	2,190.379	18.70	0.9559	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		3,008.15420	3,222.075	21.95	0.9871	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		10.55420	7.575	21.95	0.0129	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		2,998.26170	3,212.163	21.92	0.9869	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		10.66170	7.663	21.92	0.0131	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		2,417.22790	2,629.726	20.10	0.9740	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		2,216.47850	2,412.489	17.43	0.9005	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		124.87850	99.789	17.43	0.0995	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		2,207.82880	2,403.683	17.43	0.8996	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		2,225.14220	2,421.308	17.43	0.9015	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		123.54220	98.608	17.43	0.0985	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		126.22880	100.983	17.43	0.1004	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		3,176.85850	3,386.626	17.56	0.9708	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		35.25850	23.926	17.56	0.0292	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,647.18410	1,821.722	17.44	0.8129	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		265.58410	219.022	17.44	0.1871	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		135.11560	114.572	17.22	0.0897	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,910.22830	3,117.768	17.22	0.9095	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		136.52830	115.768	17.22	0.0905	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,927.41370	3,135.384	17.22	0.9111	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		133.71370	113.384	17.22	0.0889	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,918.81560	3,126.572	17.22	0.9103	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put		508.68160	450.300	17.50	0.2272	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call		1,931.15290	2,088.369	17.75	0.7146	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put		697.55290	621.469	17.75	0.2854	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,878.91620	2,033.871	17.81	0.7037	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		735.31620	656.971	17.81	0.2963	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		739.58270	660.983	17.82	0.2975	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,867.46320	2,021.916	17.82	0.7013	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		743.86320	665.016	17.82	0.2987	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		666.04840	725.648	21.93	0.3178	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		3,332.44840	3,158.748	21.93	0.6822	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call		2,242.28160	2,417.200	17.50	0.7728	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call		529.95510	564.149	23.15	0.2530	0.00	0	2,961

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	21.90	Put			4,296.35510	4,097.249	23.15	0.7470	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,873.18270	2,027.883	17.82	0.7025	0.00	0	0
Total € / R Option												0.00	0	336,945
Total € / R												8,813,824.00	512	423,133
AU\$ / R	On	15/01/2016	Foreign Exchange Future			11.20570		11.17330			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			11.29730		11.26390			0.0000	0.00	0	13,801
AU\$ / R	On	13/06/2016	Foreign Exchange Future			11.44700		11.41320			0.0000	0.00	0	2,608
AU\$ / R	On	19/09/2016	Foreign Exchange Future			11.61900		11.58540			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.79770		11.76370			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	16,912
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,225.25350	1,257.131	31.56	0.9923	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			1.95350	1.431	31.56	0.0077	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,215.33630	1,247.194	31.49	0.9920	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			2.03630	1.494	31.49	0.0080	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,205.42250	1,237.260	31.42	0.9916	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			2.12250	1.560	31.42	0.0084	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,482.46530	1,514.271	19.58	0.9577	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			18.56530	16.971	19.58	0.0423	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			928.08180	958.122	17.90	0.8664	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			64.18180	60.822	17.90	0.1336	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			293.24630	306.047	18.17	0.4696	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			429.34630	408.747	18.17	0.5304	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,785.02210	1,816.911	20.95	0.9758	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			11.12210	9.611	20.95	0.0242	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,775.20580	1,807.089	20.90	0.9753	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			11.30580	9.789	20.90	0.0247	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,765.39270	1,797.270	20.86	0.9749	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			11.49270	9.970	20.86	0.0251	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,411.56290	1,440.535	16.74	0.8861	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			78.36290	73.535	16.74	0.1139	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,402.77640	1,431.803	16.74	0.8844	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			79.57640	74.803	16.74	0.1156	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,394.00580	1,423.086	16.73	0.8828	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			80.80580	76.086	16.73	0.1172	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			146.65630	145.842	16.66	0.1599	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,538.46560	1,571.404	16.68	0.8432	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			143.06560	142.404	16.68	0.1568	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,530.25110	1,563.115	16.67	0.8416	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			144.85110	144.115	16.67	0.1584	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,522.05630	1,554.842	16.66	0.8401	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,385.53940	1,418.993	16.46	0.7598	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			291.83940	291.293	16.46	0.2402	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,378.48050	1,411.875	16.46	0.7580	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			294.78050	294.175	16.46	0.2420	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,392.61840	1,426.135	16.46	0.7616	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			288.91840	288.435	16.46	0.2384	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												0.00	0	17,512
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.37080		11.30870			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.57220		11.50860			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			110.72480	94.143	15.35	0.2129	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			623.95870	670.115	15.33	0.7954	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			105.25870	89.315	15.33	0.2046	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			616.66710	662.488	15.34	0.7913	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			107.96710	91.688	15.34	0.2087	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			609.42480	654.943	15.35	0.7871	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			845.48320	890.256	15.43	0.7471	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			206.88320	188.056	15.43	0.2529	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			838.55280	883.102	15.43	0.7442	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			209.95280	190.902	15.43	0.2558	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			831.65400	875.979	15.43	0.7414	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			213.05400	193.778	15.43	0.2586	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CHF / R	On	14/03/2016	Foreign Exchange Future			15.88610		15.69010			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.23290		16.03310			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			932.90320	1,076.036	19.08	0.7722	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			232.80320	179.936	19.08	0.2278	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			926.24720	1,068.812	19.09	0.7697	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			236.14720	182.712	19.09	0.2303	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			919.61970	1,061.617	19.10	0.7671	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			239.51970	185.517	19.10	0.2329	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,846.62300	2,017.405	19.11	0.8458	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			203.52300	174.505	19.11	0.1542	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,838.48750	2,009.028	19.10	0.8446	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			205.38750	176.128	19.10	0.1554	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,830.73300	2,000.663	19.09	0.8434	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			207.63300	177.763	19.09	0.1566	0.00	0	0
Total CHF / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.36650		2.35610			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.38600		2.37520			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,779.93430	1,865.485	19.34	0.8201	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			218.93430	200.485	19.34	0.1799	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,701.87610	1,785.752	19.31	0.8058	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			240.87610	220.752	19.31	0.1942	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,859.54210	1,946.681	19.37	0.8337	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			198.54210	181.681	19.37	0.1663	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,150.61830	2,229.943	18.87	0.7510	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			498.61830	469.943	18.87	0.2490	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,080.19960	2,158.971	18.86	0.7395	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			528.19960	498.972	18.86	0.2605	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,011.00790	2,089.235	18.84	0.7277	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			559.00790	529.235	18.84	0.2723	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158
DKK / R	On	14/03/2016	Foreign Exchange Future			2.31410		2.28490			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.36280		2.33340			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,642.50170	1,860.323	20.32	0.8113	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			293.50170	219.323	20.32	0.1887	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,570.71850	1,782.973	20.33	0.7965	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			321.71850	241.973	20.33	0.2035	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,716.05730	1,939.265	20.30	0.8255	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			267.05730	198.265	20.30	0.1745	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,873.78940	3,109.840	20.60	0.8427	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			339.78940	281.840	20.60	0.1573	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,799.37290	3,030.686	20.62	0.8338	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			365.37290	302.686	20.62	0.1662	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,726.19330	2,952.593	20.65	0.8246	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			392.19330	324.593	20.65	0.1754	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.15440		0.15230			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15320		0.14930			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15330		0.15190			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R Future									0.00	0	1,266
Total KES / R									0.00	0	1,266
NGN / R On 14/03/2016 Foreign Exchange Future			0.06960		0.06970			0.0000	0.00	0	0
NGN / R On 13/06/2016 Foreign Exchange Future			0.06590		0.06580			0.0000	0.00	0	0
NGN / R On 19/09/2016 Foreign Exchange Future			0.06400		0.06340			0.0000	0.00	0	0
Total NGN / R Future									0.00	0	0
Total NGN / R									0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Future			10.59490		10.51770			0.0000	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Future			10.72240		10.64440			0.0000	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Future			10.86800		10.78910			0.0000	0.00	0	0
Total NZ\$ / R Future									0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Call			1,383.21150	1,458.795	15.97	0.9853	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put			5.51150	3.895	15.97	0.0147	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call			1,373.32050	1,448.872	15.91	0.9850	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put			5.62050	3.972	15.91	0.0150	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call			1,363.43180	1,438.951	15.86	0.9846	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put			5.73180	4.051	15.86	0.0154	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Call			1,662.88000	1,736.013	16.31	0.9526	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Put			28.48000	23.613	16.31	0.0474	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Call			1,682.00460	1,755.214	16.36	0.9541	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Put			27.60460	22.814	16.36	0.0459	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Call			1,672.43940	1,745.610	16.33	0.9534	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Put			28.03940	23.211	16.33	0.0466	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Call			1,429.44930	1,504.046	15.48	0.8714	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.46	Put			100.34930	96.046	15.48	0.1286	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Call			1,421.10280	1,495.493	15.47	0.8698	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.47	Put			102.00280	97.493	15.47	0.1302	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Call			1,412.77680	1,486.958	15.46	0.8682	0.00	0	0
NZ\$ / R On 19/09/2016 Foreign Exchange Option	9.48	Put			103.67680	98.958	15.46	0.1318	0.00	0	0
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
QUANTO € On 14/03/2016 Foreign Exchange Future			1.07690		1.07640			0.0000	26,922.50	25	6,310
QUANTO € On 13/06/2016 Foreign Exchange Future			1.08000		1.07950			0.0000	0.00	0	0
QUANTO € On 19/09/2016 Foreign Exchange Future			1.08410		1.08350			0.0000	0.00	0	0
Total QUANTO € / \$ Future									26,922.50	25	6,310
Total QUANTO € / \$									26,922.50	25	6,310

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	13/06/2016	Foreign Exchange Future			27,709.27000		27,416.52000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			11.11100		11.05490			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.27620		11.21980			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,094.19950	1,149.145	15.88	0.9453	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			19.29950	18.145	15.88	0.0547	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,084.97870	1,139.471	15.82	0.9442	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			20.07870	18.471	15.82	0.0558	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,075.78180	1,129.805	15.76	0.9432	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			20.88180	18.805	15.76	0.0568	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,126.79380	1,170.359	15.93	0.8407	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			116.99380	104.159	15.93	0.1593	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,142.82700	1,186.719	15.93	0.8452	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			113.02700	100.519	15.93	0.1548	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,134.79770	1,178.527	15.93	0.8430	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			114.99770	102.327	15.93	0.1570	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.21950		5.20430			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.17470		5.16060			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			723.13470	737.346	20.52	0.9594	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			8.83470	7.846	20.52	0.0406	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			713.43770	727.643	20.42	0.9579	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			9.13770	8.143	20.42	0.0421	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			703.75160	717.950	20.32	0.9563	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			9.45160	8.450	20.32	0.0437	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			482.70450	494.556	17.62	0.7813	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			82.10450	79.856	17.62	0.2187	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			474.98560	486.764	17.58	0.7763	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			84.38560	82.064	17.58	0.2237	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			467.31700	479.021	17.55	0.7713	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			86.71700	84.321	17.55	0.2287	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 14/03/2016 Foreign Exchange Future			1.38860		1.36600			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.32610		1.30930			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									498,935,218.50	31,027	1,259,961
Total Options									8,097,714.20	16,500	1,948,206
Grand Total:									507,032,932.70	47,527	3,208,167