



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: 21/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/10/2015 Foreign Exchange Future			13.47650		13.26980			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.48570		13.28140			0.0000	0.00	0	350
\$ / R On 30/10/2015 Foreign Exchange Future			13.49040		13.28600			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.50440		13.29960			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.51600		13.31100			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.53240		13.32700			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.53470		13.32920			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.53940		13.33380			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.54870		13.34300			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.55110		13.34530			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.55350		13.34770			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.58200		13.37570			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.58910		13.38280			0.0000	841,341,948.30	61,913	623,778
\$ / R On 21/12/2015 Foreign Exchange Future			13.61280		13.40610			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.67170		13.46400			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.70750		13.49860			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.74620		13.53630			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			13.76310		13.55280			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.77760		13.56700			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.81390		13.60230			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			13.82120		13.60940			0.0000	41,187,176.00	2,980	82,305

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			13.82600		13.61410			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.84290		13.63060			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.85740		13.64480			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.90580		13.69190			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.92520		13.71110			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.00290		13.78640			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.02800		13.81070			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.03550		13.81790			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.04550		13.82770			0.0000	7,022,750.00	500	31,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.08310		13.86410			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.15590		13.93500			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.19470		13.97290			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.23350		14.01080			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.26200		14.03860			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.26710		14.04360			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.28530		14.06130			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.29560		14.07140			0.0000	0.00	0	6,349
\$ / R	On	28/09/2016	Foreign Exchange Future			14.31890		14.09420			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.39210		14.16590			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.49040		14.26600			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.53800		14.31450			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.55290		14.32970			0.0000	0.00	0	510
\$ / R	On	13/03/2017	Foreign Exchange Future			14.80310		14.58440			0.0000	0.00	0	0
Total \$ / R Future												889,551,874.30	65,393	748,758
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			16.02440	57.338	17.30	0.5556	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			206.22440	40.838	17.30	0.4444	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,481.40640	2,685.709	41.43	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.00640	0.009	41.43	0.0000	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,131.41280	2,335.715	36.86	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.01280	0.015	36.86	0.0001	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			60.98440	139.326	15.47	0.5672	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			219.58440	93.626	15.47	0.4328	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			36.29030	82.387	15.50	0.4031	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			314.89030	156.687	15.50	0.5969	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.13360	0.101	49.38	0.0004	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,698.73360	3,494.401	49.38	0.9996	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			15.18800	31.587	17.67	0.1619	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			599.18800	411.187	17.67	0.8381	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			9.01520	18.258	18.28	0.1007	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			723.01520	527.858	18.28	0.8993	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			0.00000	204.377	16.13	0.5556	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			0.00000	149.977	16.13	0.4444	44,993.16	300	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			0.00000	51.228	18.00	0.1917	15,368.43	300	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			0.00000	496.828	18.00	0.8083	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			595.36700	791.786	16.93	0.9609	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			15.76700	7.386	16.93	0.0391	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			360.51880	528.968	15.84	0.8853	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			60.91880	24.568	15.84	0.1147	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			57.55580	105.045	16.98	0.3444	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			457.95580	300.645	16.98	0.6556	0.00	0	300
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			60.56580	103.786	17.27	0.3042	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			559.56580	397.786	17.27	0.6958	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			20.81200	35.592	19.03	0.1220	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			959.81200	769.592	19.03	0.8780	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			387.43410	552.428	15.73	0.8589	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			76.43410	36.428	15.73	0.1411	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			292.85210	439.375	15.82	0.7825	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			121.85210	63.375	15.82	0.2175	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			324.77740	468.460	15.76	0.7550	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			147.77740	86.060	15.76	0.2450	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			218.81980	335.005	15.94	0.6310	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			241.81980	152.605	15.94	0.3690	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			198.78320	305.774	15.99	0.5979	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			271.78320	173.374	15.99	0.4021	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			224.66560	341.176	15.99	0.6302	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			245.46560	156.476	15.99	0.3698	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			318.68650	459.589	15.81	0.7407	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			159.48650	94.889	15.81	0.2593	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			113.25990	174.098	17.06	0.3855	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			529.45990	384.698	17.06	0.6145	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			348.53630	492.695	15.89	0.7517	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			154.73630	93.295	15.89	0.2483	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			85.10030	128.998	17.86	0.2874	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			732.10030	570.298	17.86	0.7126	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			146.29150	216.820	16.74	0.4352	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			483.29150	348.120	16.74	0.5648	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			443.85600	598.988	15.80	0.7956	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			128.55600	77.888	15.80	0.2044	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,545.56130	2,751.386	24.01	0.9990	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.26130	0.286	24.01	0.0010	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,195.87730	2,401.667	22.20	0.9980	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.57730	0.567	22.20	0.0020	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			753.58300	943.137	15.89	0.9272	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			38.28300	22.037	15.89	0.0728	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			113.46030	169.069	17.42	0.3529	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			618.16030	467.969	17.42	0.6471	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.04420	0.264	25.84	0.0009	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,104.74420	3,899.164	25.84	0.9991	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			230.78350	335.263	16.23	0.5807	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			315.48350	214.163	16.23	0.4193	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			159.60570	234.035	16.71	0.4544	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	25/11/2015	Foreign Exchange Option	13.65	Put			464.30570	332.935	16.71	0.5456	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			139.29390	205.699	16.99	0.4118	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			523.99390	384.599	16.99	0.5882	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			318.15220	449.190	16.02	0.6890	2,245,950.00	5,000	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			212.85220	138.090	16.02	0.3110	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			312.84120	442.667	16.03	0.6835	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			217.54120	141.567	16.03	0.3165	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			272.55830	392.570	16.12	0.6385	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			257.25830	171.470	16.12	0.3615	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			572.34610	744.878	15.60	0.8694	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			77.04610	43.778	15.60	0.1306	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			512.99590	678.252	15.69	0.8389	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			97.69590	57.152	15.69	0.1611	0.00	0	201
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			385.61040	529.475	15.90	0.7456	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			167.91040	105.975	15.90	0.2544	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,062.72530	1,258.342	16.20	0.9518	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			27.02530	16.342	16.20	0.0482	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			91.85400	123.823	19.11	0.2277	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,079.05400	904.723	19.11	0.7723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			124.63530	170.594	18.31	0.2996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			861.83530	701.494	18.31	0.7004	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			112.89090	153.713	18.56	0.2745	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			930.09090	764.613	18.56	0.7255	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			107.48880	145.917	18.68	0.2627	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			964.68880	796.817	18.68	0.7373	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			145.31020	199.454	17.95	0.3407	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			762.51020	610.354	17.95	0.6593	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			143.40300	196.876	17.98	0.3371	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			770.60300	617.776	17.98	0.6629	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			136.03250	186.884	18.10	0.3231	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			803.23250	647.784	18.10	0.6769	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			182.00280	248.649	17.43	0.4063	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			629.20280	489.549	17.43	0.5937	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			163.68910	224.196	17.67	0.3744	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			690.88910	545.096	17.67	0.6256	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			161.53440	221.305	17.70	0.3705	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			698.73440	552.205	17.70	0.6295	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			222.02930	301.408	16.97	0.4707	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			519.22930	392.308	16.97	0.5293	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			210.57800	286.406	17.09	0.4530	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			547.77800	417.306	17.09	0.5470	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			189.39170	258.456	17.34	0.4187	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			606.59170	469.356	17.34	0.5813	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			234.08500	317.120	16.85	0.4889	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			491.28500	368.020	16.85	0.5111	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			231.01450	313.122	16.88	0.4843	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			498.21450	374.022	16.88	0.5157	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			227.98100	309.172	16.91	0.4798	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			505.18100	380.072	16.91	0.5202	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			246.77020	333.566	16.72	0.5074	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			463.97020	344.466	16.72	0.4926	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			240.34830	325.249	16.79	0.4981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			477.54830	356.149	16.79	0.5019	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			237.19680	321.161	16.82	0.4935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			484.39680	362.061	16.82	0.5065	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			281.40180	381.499	16.59	0.5545	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			398.60180	292.399	16.59	0.4455	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			274.12870	371.530	16.62	0.5450	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			411.32870	302.430	16.62	0.4550	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			250.04320	338.147	16.71	0.5120	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			457.24320	339.047	16.71	0.4880	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			329.59500	445.410	16.43	0.6115	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			326.79500	236.310	16.43	0.3885	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			320.50830	434.269	16.46	0.6020	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			337.70830	245.169	16.46	0.3980	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			304.30380	412.574	16.51	0.5830	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			361.50380	263.475	16.51	0.4170	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			362.93490	485.954	16.34	0.6444	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			290.13490	206.854	16.34	0.3556	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			358.02390	480.014	16.35	0.6397	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			295.22390	210.914	16.35	0.3603	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			338.87400	456.749	16.41	0.6209	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			316.07400	227.649	16.41	0.3791	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			409.39900	541.610	16.22	0.6860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			246.59900	172.510	16.22	0.3140	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			393.45690	522.619	16.26	0.6723	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			260.65690	183.519	16.26	0.3277	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			377.96970	504.066	16.30	0.6584	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			275.16970	194.966	16.30	0.3416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			436.98440	574.227	16.15	0.7085	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			224.18440	155.127	16.15	0.2915	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			420.27970	554.512	16.19	0.6950	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			237.47970	165.412	16.19	0.3050	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			414.81390	548.036	16.21	0.6905	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			242.01390	168.936	16.21	0.3095	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			508.39080	657.338	16.00	0.7602	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			175.59080	118.238	16.00	0.2398	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			477.74690	621.892	16.06	0.7391	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			194.94690	132.792	16.06	0.2609	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			448.37650	587.609	16.13	0.7173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			215.57650	148.509	16.13	0.2827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			636.24660	803.154	15.83	0.8318	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		113.44660	74.054	15.83	0.1682	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		607.85840	770.329	15.80	0.8188	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		125.05840	81.229	15.80	0.1812	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		540.30210	693.914	15.93	0.7805	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		157.50210	104.815	15.93	0.2195	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		702.85780	878.881	15.91	0.8589	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		90.05780	59.781	15.91	0.1411	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		680.24040	853.366	15.88	0.8502	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		97.44040	64.266	15.88	0.1498	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		643.46190	811.444	15.84	0.8350	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		110.66190	72.344	15.84	0.1650	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		842.66160	1,028.032	16.05	0.9014	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		59.86160	38.932	16.05	0.0986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		758.84110	939.399	15.97	0.8777	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		76.04110	50.299	15.97	0.1223	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		710.48630	887.443	15.92	0.8617	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		87.68630	58.343	15.92	0.1383	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		877.03520	1,064.129	16.09	0.9098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		54.23520	35.029	16.09	0.0902	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		868.39920	1,055.073	16.08	0.9078	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		55.59920	35.973	16.08	0.0922	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		859.79130	1,046.038	16.07	0.9057	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		56.99130	36.938	16.07	0.0943	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,222.26240	1,421.681	16.63	0.9634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		19.46240	12.582	16.63	0.0366	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,203.42310	1,402.202	16.55	0.9620	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		20.62310	13.102	16.55	0.0380	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		929.42010	1,118.894	16.14	0.9215	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		46.62010	29.794	16.14	0.0785	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,298.16800	1,499.801	16.95	0.9688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		15.36800	10.701	16.95	0.0312	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,250.62770	1,450.940	16.75	0.9656	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		17.82770	11.840	16.75	0.0344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,241.15880	1,441.182	16.71	0.9649	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		18.35880	12.082	16.71	0.0351	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,443.33170	1,647.013	17.55	0.9768	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		10.53170	7.913	17.55	0.0232	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,394.59890	1,597.848	17.35	0.9744	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		11.79890	8.748	17.35	0.0256	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,355.72070	1,558.581	17.19	0.9723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		12.92070	9.481	17.19	0.0277	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,639.47720	1,844.410	18.35	0.9844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		6.67720	5.310	18.35	0.0156	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,590.28390	1,794.965	18.15	0.9828	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		7.48390	5.865	18.15	0.0172	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,492.19910	1,696.259	17.75	0.9790	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			9.39910	7.159	17.75	0.0210	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,985.79840	2,191.766	19.76	0.9921	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			2.99840	2.666	19.76	0.0079	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,787.53980	1,993.047	18.96	0.9884	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			4.73980	3.947	18.96	0.0116	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,777.64930	1,983.126	18.92	0.9881	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			4.84930	4.026	18.92	0.0119	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,433.86630	2,640.215	21.56	0.9967	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.06630	1.115	21.56	0.0033	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,383.99640	2,590.327	21.36	0.9964	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.19640	1.227	21.36	0.0036	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,182.80940	4,389.109	26.34	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00940	0.009	26.34	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,132.81210	4,339.112	26.34	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.01210	0.012	26.34	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,184.69500	2,390.907	20.56	0.9947	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			1.89500	1.807	20.56	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,232.80730	4,439.107	26.34	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00730	0.007	26.34	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.13820	0.136	32.73	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,387.33820	7,181.036	32.73	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			25.52370	32.383	23.34	0.0647	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,212.72370	2,013.283	23.34	0.9353	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			20.77000	25.929	24.14	0.0520	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,437.97000	2,236.829	24.14	0.9480	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			14.79140	15.188	26.85	0.0298	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,131.99140	2,926.088	26.85	0.9702	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			45.04990	59.231	21.36	0.1156	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,662.24990	1,470.131	21.36	0.8844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			33.06610	42.710	22.40	0.0847	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,950.26610	1,753.610	22.40	0.9153	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			29.40500	37.687	22.82	0.0750	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			2,066.60500	1,868.587	22.82	0.9250	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			59.29230	78.663	20.47	0.1508	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,426.49230	1,239.563	20.47	0.8492	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			53.61640	70.939	20.80	0.1370	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,510.81640	1,321.839	20.80	0.8630	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			46.52220	61.266	21.26	0.1194	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,633.72220	1,442.166	21.26	0.8806	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			88.62700	119.359	19.22	0.2204	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,105.82700	930.259	19.22	0.7796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			78.77970	105.715	19.58	0.1977	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,195.97970	1,016.615	19.58	0.8023	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			62.68440	83.373	20.30	0.1592	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,379.88440	1,194.273	20.30	0.8408	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			102.37570	138.523	18.80	0.2513	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			999.57570	829.423	18.80	0.7487	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			99.92380	134.972	18.86	0.2458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			1,017.12380	845.872	18.86	0.7542	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,258.62850	2,465.304	20.08	0.9933	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			2.52850	2.504	20.08	0.0067	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			149.61280	198.866	18.25	0.3151	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			893.51280	736.066	18.25	0.6849	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			12.81770	15.641	32.57	0.0240	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,476.71770	4,272.841	32.57	0.9760	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,607.25560	2,814.114	21.36	0.9965	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			1.15560	1.314	21.36	0.0035	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,268.57290	2,475.257	20.12	0.9934	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			2.47290	2.457	20.12	0.0066	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			711.13560	870.950	15.48	0.7847	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			177.13560	129.250	15.48	0.2153	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			195.30900	244.480	18.75	0.3031	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,176.70900	1,016.980	18.75	0.6969	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			117.56080	145.102	20.74	0.1885	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,778.96080	1,597.602	20.74	0.8115	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			649.55840	795.521	15.62	0.7228	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			260.95840	198.021	15.62	0.2772	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			105.36860	129.430	21.20	0.1692	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,926.76860	1,741.930	21.20	0.8308	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			453.33890	569.109	16.29	0.5882	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			454.73890	361.609	16.29	0.4118	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,722.70840	1,928.999	17.17	0.9581	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			24.10840	21.498	17.17	0.0419	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			734.42260	892.043	15.44	0.7677	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			205.82260	154.543	15.44	0.2323	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,958.58540	2,165.403	17.26	0.9647	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			22.28540	19.203	17.26	0.0353	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			128.89780	156.661	21.28	0.1852	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,992.59780	1,810.461	21.28	0.8148	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			384.12010	471.898	17.34	0.4718	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			761.32010	638.798	17.34	0.5282	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			555.90590	676.774	16.41	0.6021	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			488.90590	399.174	16.41	0.3979	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			215.21090	261.998	19.68	0.2803	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,488.21090	1,324.398	19.68	0.7197	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			133.77740	160.649	21.77	0.1780	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			2,206.77740	2,023.049	21.77	0.8220	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,803.56680	2,007.057	16.51	0.9495	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			36.56680	29.457	16.51	0.0505	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,203.05030	1,389.084	15.56	0.8540	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			130.75030	105.184	15.56	0.1460	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,670.61210	2,481.812	22.85	0.8435	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,573.66950	2,780.315	17.08	0.9835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		14.26950	9.115	17.08	0.0165	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		2,090.05640	2,293.651	16.49	0.9624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		30.65640	22.451	16.49	0.0376	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		1,651.55320	1,486.411	20.09	0.7253	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		2,042.41030	2,245.653	16.43	0.9594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		33.01030	24.453	16.43	0.0406	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		21.05090	26.142	30.08	0.0278	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,641.65090	6,434.942	30.08	0.9722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		130.01210	153.012	22.85	0.1565	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		1,370.57480	1,216.340	19.25	0.6727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		118.74300	130.201	23.71	0.1333	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		3,009.34300	2,809.001	23.71	0.8667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		115.96400	123.939	24.73	0.1240	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		3,256.56400	3,052.738	24.73	0.8760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		230.95320	277.611	20.09	0.2747	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		1,056.88380	919.650	18.28	0.5964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		201.86910	242.193	20.70	0.2423	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		1,862.46910	1,690.994	20.70	0.7577	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		157.14500	186.765	21.87	0.1898	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,297.74500	2,115.565	21.87	0.8102	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		279.97480	337.540	19.25	0.3273	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		785.02490	667.281	17.37	0.5093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		271.75560	327.489	19.38	0.3187	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,412.35560	1,256.289	19.38	0.6813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		248.92370	299.480	19.76	0.2942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1,539.52370	1,378.280	19.76	0.7058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		356.28380	430.850	18.28	0.4036	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		533.93100	442.696	16.51	0.4042	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		316.21840	381.725	18.74	0.3644	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		1,206.81840	1,060.525	18.74	0.6356	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		299.21090	361.025	18.97	0.3472	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		1,279.81090	1,129.825	18.97	0.6528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		454.42490	548.482	17.37	0.4907	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		350.94840	281.895	15.79	0.3044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		436.55450	527.217	17.52	0.4756	263,608.25	500	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		827.15450	706.016	17.52	0.5244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		380.09390	459.601	18.03	0.4257	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		980.69390	848.401	18.03	0.5743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		593.33100	713.896	16.51	0.5958	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		197.09680	161.186	15.55	0.2026	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		560.86270	676.021	16.68	0.5734	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		581.46270	484.821	16.68	0.4266	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		513.20010	618.488	16.95	0.5378	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		663.80010	557.288	16.95	0.4622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		760.34840	903.096	15.79	0.6956	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			84.31600	69.847	15.66	0.1031	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			728.94370	867.861	15.92	0.6784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			379.54370	306.661	15.92	0.3216	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			614.86620	738.553	16.41	0.6099	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			505.46620	417.353	16.41	0.3901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,006.49680	1,182.386	15.55	0.7974	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			62.93580	50.801	15.90	0.0780	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			904.26630	1,070.461	15.57	0.7620	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			244.86630	199.261	15.57	0.2380	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			815.36160	964.478	15.59	0.7239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			305.96160	243.278	15.59	0.2761	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,433.71600	1,631.047	15.66	0.8969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			54.70390	43.434	16.02	0.0680	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,195.53460	1,381.084	15.51	0.8499	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			136.13460	109.884	15.51	0.1501	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,050.36370	1,228.740	15.54	0.8108	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			180.96370	147.540	15.54	0.1892	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,622.33580	1,822.001	15.90	0.9220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			44.17670	34.125	16.20	0.0548	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,613.21830	1,812.794	15.89	0.9209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			63.81830	51.594	15.89	0.0791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,567.79750	1,766.921	15.83	0.9154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			68.39750	55.721	15.83	0.0846	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,714.10390	1,914.634	16.02	0.9320	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			51.69460	40.758	16.07	0.0642	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,668.08930	1,868.193	15.96	0.9271	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			58.68930	46.993	15.96	0.0729	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,631.46430	1,831.220	15.91	0.9230	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			62.06430	50.019	15.91	0.0770	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,853.57670	2,055.325	16.20	0.9452	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,825.52160	2,027.033	16.16	0.9427	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			46.12160	35.833	16.16	0.0573	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,751.09460	1,951.958	16.07	0.9358	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			297.63730	358.617	19.09	0.3424	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,313.53730	1,162.617	19.09	0.6576	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			696.04710	830.188	16.11	0.6559	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			421.94710	344.188	16.11	0.3441	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			259.42430	310.256	19.89	0.2941	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,598.82430	1,437.356	19.89	0.7059	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			573.18660	687.396	16.75	0.5675	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			612.58660	514.496	16.75	0.4325	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			166.67670	196.228	22.22	0.1877	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,481.87670	2,298.828	22.22	0.8123	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,895.16360	2,097.220	16.16	0.9401	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			50.36360	39.820	16.16	0.0599	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			661.15170	786.664	16.36	0.6161	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			516.35170	429.264	16.36	0.3839	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			235.33280	280.359	20.55	0.2624	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,840.53280	1,672.959	20.55	0.7376	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			546.68380	647.526	17.40	0.5093	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			824.78380	711.726	17.40	0.4907	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			257.03720	303.078	20.86	0.2636	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,985.13720	1,817.278	20.86	0.7364	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			246.34720	288.226	21.36	0.2453	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,195.24720	2,023.026	21.36	0.7547	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			190.22340	220.325	22.75	0.1897	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,769.12340	2,585.125	22.75	0.8103	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,973.02520	2,176.963	16.20	0.9309	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			61.92520	51.763	16.20	0.0691	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			747.44870	875.787	16.33	0.6267	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			536.34870	450.587	16.33	0.3733	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			844.06020	972.505	16.30	0.6379	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			557.66020	469.605	16.30	0.3621	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			260.24010	297.921	22.20	0.2307	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,603.84010	2,425.021	22.20	0.7693	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			221.61000	243.132	23.41	0.1892	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			3,135.21000	2,940.232	23.41	0.8108	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,061.13800	2,266.728	16.20	0.9232	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			74.73800	63.828	16.20	0.0768	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			360.35310	413.788	20.70	0.3061	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,999.65310	1,835.788	20.70	0.6939	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,732.53880	1,934.102	15.68	0.8823	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			121.83880	106.102	15.68	0.1177	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			976.20620	1,117.560	15.85	0.6877	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			458.30620	382.060	15.85	0.3123	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			971.28760	1,111.528	15.85	0.6855	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			463.38760	386.028	15.85	0.3145	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			981.15230	1,123.616	15.84	0.6898	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			453.25230	378.116	15.84	0.3102	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,038.50520	1,190.791	15.73	0.7102	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			410.80520	345.291	15.73	0.2898	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			992.74460	1,135.181	15.82	0.6909	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			455.04460	379.681	15.82	0.3091	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			987.80060	1,129.124	15.83	0.6887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			460.10060	383.624	15.83	0.3113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			982.87970	1,123.091	15.84	0.6865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			465.17970	387.591	15.84	0.3135	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			894.47240	1,022.240	16.24	0.6438	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			566.77240	476.740	16.24	0.3562	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			881.36260	1,007.574	16.31	0.6371	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			583.66260	492.073	16.31	0.3629	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			463.60740	531.642	19.52	0.3781	0.00	0	330

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	14.93	Put			1,565.90740	1,416.142	19.52	0.6219	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			282.65410	321.106	22.30	0.2368	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,684.95410	2,505.606	22.30	0.7632	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			256.15530	289.808	22.92	0.2143	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,958.45530	2,774.308	22.92	0.7857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			248.66600	264.729	23.50	0.1959	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,230.96600	3,029.229	23.50	0.8041	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			246.46720	259.310	23.89	0.1904	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,348.76720	3,143.810	23.89	0.8096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			244.40580	256.193	24.39	0.1858	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,476.70580	3,270.693	24.39	0.8142	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,213.42960	1,383.301	15.46	0.7705	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			295.72960	247.801	15.46	0.2295	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,154.82690	1,321.395	15.54	0.7522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			327.12690	275.895	15.54	0.2478	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			214.90560	242.101	28.62	0.1578	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,557.20560	4,366.601	28.62	0.8422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,787.45320	1,990.337	15.74	0.8854	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			119.75320	104.837	15.74	0.1146	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,150.02650	2,357.019	16.08	0.9182	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			85.92650	73.919	16.08	0.0818	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			938.12370	1,066.102	16.19	0.6488	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			574.02370	483.002	16.19	0.3512	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			276.75740	310.106	23.02	0.2199	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,032.65740	2,847.006	23.02	0.7801	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			267.98140	281.008	24.11	0.1968	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,443.88140	3,237.908	24.11	0.8032	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,021.69140	1,151.462	16.16	0.6576	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			586.69140	495.562	16.16	0.3424	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			308.85680	326.442	24.09	0.2123	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,503.85680	3,300.542	24.09	0.7877	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			304.17770	319.299	25.25	0.2017	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,819.17770	3,613.399	25.25	0.7983	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,231.82310	2,439.305	16.05	0.9139	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			96.82310	83.405	16.05	0.0861	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,531.58180	1,714.614	15.35	0.8093	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			258.68180	219.914	15.35	0.1907	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			497.93780	559.232	20.63	0.3488	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,045.03780	1,884.532	20.63	0.6512	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,318.72250	2,527.238	16.07	0.9099	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			107.92250	93.738	16.07	0.0901	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,109.97680	1,244.121	16.22	0.6659	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			599.17680	510.621	16.22	0.3341	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			351.10600	362.537	25.71	0.2114	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,040.30600	3,829.037	25.71	0.7886	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			349.34070	359.072	26.51	0.2053	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,268.54070	4,055.572	26.51	0.7947	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			366.87010	382.079	25.77	0.2170	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,068.27010	3,860.079	25.77	0.7830	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			366.32500	381.072	25.97	0.2153	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,127.72500	3,919.072	25.97	0.7847	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,140.63590	1,276.761	16.22	0.6689	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			602.03590	514.761	16.22	0.3311	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,055.73800	1,179.764	16.65	0.6314	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			717.13800	617.764	16.65	0.3686	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			376.41180	395.393	24.23	0.2322	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,632.81180	3,428.293	24.23	0.7678	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,029.91860	1,150.475	16.85	0.6173	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			766.31860	663.375	16.85	0.3827	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,263.51150	1,418.929	15.99	0.7075	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			502.21150	433.629	15.99	0.2925	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,258.03300	1,413.053	16.00	0.7057	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			506.73300	437.753	16.00	0.2943	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,269.01680	1,424.828	15.98	0.7093	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			497.71680	429.528	15.98	0.2907	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			390.56040	403.147	25.44	0.2248	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,019.16040	3,807.547	25.44	0.7752	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,280.14840	1,436.317	15.97	0.7102	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			498.74840	430.717	15.97	0.2898	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,274.64790	1,430.411	15.98	0.7083	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			503.24790	434.811	15.98	0.2917	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,269.16440	1,424.531	16.00	0.7065	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			507.76440	438.931	16.00	0.2935	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			391.04030	410.838	27.78	0.2123	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,706.84030	4,501.938	27.78	0.7877	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,412.31950	2,622.230	16.04	0.9069	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			118.11950	103.330	16.04	0.0931	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,202.91770	1,343.942	16.27	0.6744	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			608.71770	525.042	16.27	0.3256	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			399.41130	412.158	27.24	0.2158	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,555.21130	4,343.258	27.24	0.7842	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,492.75300	2,703.366	16.04	0.9047	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			126.85300	111.266	16.04	0.0953	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,282.61920	1,429.122	16.33	0.6812	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			616.71920	537.022	16.33	0.3188	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			390.04490	437.880	28.20	0.2142	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,994.14490	4,815.780	28.20	0.7858	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			379.88030	426.742	28.20	0.2098	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,063.98030	4,884.642	28.20	0.7902	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,391.17060	1,540.013	16.46	0.6899	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			625.17060	549.613	16.46	0.3101	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			372.83240	418.163	28.05	0.2001	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,506.83240	5,327.763	28.05	0.7999	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,599.02330	2,807.121	15.94	0.9046	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			133.02330	116.721	15.94	0.0954	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,960.83890	2,155.752	15.85	0.8168	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			296.33890	267.752	15.85	0.1832	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,953.31350	2,148.051	15.85	0.8156	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			298.81350	270.051	15.85	0.1844	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,968.38330	2,163.467	15.85	0.8180	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			293.88330	265.467	15.85	0.1820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,459.14920	1,605.856	16.45	0.6956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			629.44920	552.956	16.45	0.3044	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			342.42520	391.914	27.46	0.1888	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,762.72520	5,589.014	27.46	0.8112	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,560.04300	1,721.616	16.20	0.7266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			137.63320	122.588	15.99	0.0965	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,565.69470	1,727.608	16.18	0.7281	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			525.99470	464.708	16.18	0.2719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			530.34300	468.716	16.20	0.2734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			336.01790	384.820	27.46	0.1860	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,816.31790	5,641.920	27.46	0.8140	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,554.41070	1,715.644	16.21	0.7250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			534.71070	472.744	16.21	0.2750	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,667.33320	2,875.488	15.99	0.9035	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,066.24110	1,162.088	19.97	0.4868	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,821.84110	1,698.988	19.97	0.5132	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,063.64730	1,159.234	19.98	0.4857	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,829.24730	1,706.134	19.98	0.5143	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,061.04280	1,156.390	20.00	0.4847	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,836.64280	1,713.290	20.00	0.5153	0.00	0	0
Total \$ / R Option												2,569,919.84	6,100	2,062,370
Total \$ / R												892,121,794.14	71,493	2,811,128
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.58910		13.38280			0.0000	1,005,593.40	74	556
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.82120		13.60940			0.0000	276,424.00	20	160
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.04550		13.82770			0.0000	140,455.00	10	129
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.29560		14.07140			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,422,472.40	104	845
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			838.75910	647.879	17.95	0.0190	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			153,138.09200	173,570.954	17.91	0.9806	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			858.09200	660.954	17.91	0.0194	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			155,099.85840	175,545.091	17.99	0.9813	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			819.85840	635.091	17.99	0.0187	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			154,118.75910	174,557.879	17.95	0.9810	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			132,464.31250	151,565.867	15.50	0.8785	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			10,524.31250	8,445.867	15.50	0.1215	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			131,640.24060	150,688.191	15.49	0.8770	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			10,700.24060	8,568.191	15.49	0.1230	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			130,818.38320	149,834.013	15.49	0.8753	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			10,878.38320	8,714.013	15.49	0.1247	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			92,137.15320	105,229.079	16.09	0.6574	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			53,367.15320	44,679.079	16.09	0.3426	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			91,682.21450	104,721.345	16.12	0.6551	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			53,912.21450	45,171.345	16.12	0.3449	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			91,230.27990	104,216.709	16.14	0.6528	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			54,460.27990	45,666.709	16.14	0.3472	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			68,903.93700	76,846.769	19.50	0.4332	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			162,763.93700	148,286.769	19.50	0.5668	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			69,354.03960	77,357.393	19.46	0.4358	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			161,214.03960	146,797.393	19.46	0.5642	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			69,128.43390	77,101.739	19.48	0.4345	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			161,988.43390	147,541.739	19.48	0.5655	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,422,472.40	104	845
£ / R	On 11/12/2015	Foreign Exchange Future			20.99400		20.69270			0.0000	2,540,274.00	121	32,745	
£ / R	On 14/03/2016	Foreign Exchange Future			21.34480		21.03520			0.0000	0.00	0	4,291	
£ / R	On 13/06/2016	Foreign Exchange Future			21.68380		21.36510			0.0000	0.00	0	0	
£ / R	On 08/09/2016	Foreign Exchange Future			22.02170		21.69420			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			22.06520		21.73650			0.0000	0.00	0	0	
Total £ / R Future												2,540,274.00	121	37,036
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call			2,829.71780	3,133.280	20.42	0.9842	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Put			7.01780	9.280	20.42	0.0158	0.00	0	830	
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Call			2,542.01520	2,846.047	19.41	0.9791	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put			9.31520	12.047	19.41	0.0209	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Call			2,215.77680	2,520.393	18.25	0.9710	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put			13.07680	16.393	18.25	0.0290	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call			2,205.91600	2,510.550	18.22	0.9707	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put			13.21600	16.550	18.22	0.0293	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call			2,196.05690	2,500.709	18.18	0.9704	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put			13.35690	16.709	18.18	0.0296	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Call			1,369.25220	1,647.413	16.06	0.9107	0.00	0	700	
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Put			76.55220	53.413	16.06	0.0893	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	20.00	Call			897.91860	1,122.316	15.25	0.8103	0.00	0	500	
£ / R	On 11/12/2015	Foreign Exchange Option	20.00	Put			205.21860	128.316	15.25	0.1897	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	20.12	Call			815.93480	1,029.747	15.29	0.7801	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	20.12	Put			243.23480	155.747	15.29	0.2199	0.00	0	12,000	
£ / R	On 11/12/2015	Foreign Exchange Option	20.23	Call			744.75490	948.414	15.33	0.7503	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	20.23	Put			282.05490	184.414	15.33	0.2497	0.00	0	20,000	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			683.43130	877.554	15.36	0.7218	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			320.73130	213.554	15.36	0.2782	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			463.80610	614.275	15.50	0.5912	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			521.10610	370.275	15.50	0.4088	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			455.50210	603.174	15.51	0.5847	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			532.80210	379.174	15.51	0.4153	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			439.27170	581.363	15.52	0.5717	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			556.57170	397.363	15.52	0.4283	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			305.74970	403.829	15.90	0.4465	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			813.04970	609.829	15.90	0.5535	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			265.09120	350.908	16.13	0.4018	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			922.39120	706.908	16.13	0.5982	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			229.54100	304.227	16.37	0.3599	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,036.84100	810.227	16.37	0.6401	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			168.18920	223.015	16.86	0.2807	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,295.48920	1,049.015	16.86	0.7193	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			41.61030	53.730	18.76	0.0823	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,548.91030	2,259.730	18.76	0.9177	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,005.21930	2,270.933	14.68	0.8843	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			160.01930	116.133	14.68	0.1157	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,996.94870	2,261.727	14.66	0.8835	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			161.74870	116.927	14.66	0.1165	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,988.68930	2,253.114	14.66	0.8823	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			163.48930	118.314	14.66	0.1177	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,511.78700	1,715.530	14.92	0.7027	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			636.68700	521.731	14.92	0.2973	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,506.39680	1,709.006	14.92	0.7012	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			641.29680	525.206	14.92	0.2988	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,501.03070	1,702.496	14.92	0.6998	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			645.93070	528.696	14.92	0.3002	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,539.04370	1,708.325	15.49	0.6308	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,725.34550	1,518.370	16.75	0.4970	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			506.06840	547.833	20.91	0.2368	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,661.86840	4,376.133	20.91	0.7632	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,044.84370	886.625	15.49	0.3692	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,155.58400	1,276.893	16.73	0.5052	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,711.38400	1,505.193	16.73	0.4948	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,152.55960	1,273.480	16.74	0.5041	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,718.35960	1,511.780	16.74	0.4959	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,149.54550	1,270.071	16.75	0.5030	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			997.00150	1,093.690	17.60	0.4366	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,250.50150	2,018.490	17.60	0.5634	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			994.65550	1,090.994	17.61	0.4357	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,258.15550	2,025.794	17.61	0.5643	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			992.30950	1,088.299	17.63	0.4347	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,265.80950	2,033.099	17.63	0.5653	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	124,208
Total £ / R												2,540,274.00	121	161,244
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11334		0.11169			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11551		0.11381			0.0000	0.00	0	198
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11765		0.11590			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,332
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,170.12240	2,335.107	22.27	0.9975	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.82240	0.707	22.27	0.0025	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,174.84580	1,339.614	16.54	0.9801	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			5.54580	5.214	16.54	0.0199	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			340.57090	450.411	14.91	0.7141	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			171.27090	116.011	14.91	0.2859	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			278.35090	328.889	17.67	0.3873	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			896.95090	777.489	17.67	0.6127	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,421.56390	1,581.479	15.23	0.9394	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			40.16390	30.079	15.23	0.0606	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			649.71860	765.723	15.37	0.7099	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			268.31860	214.323	15.37	0.2901	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			904.88050	799.370	17.74	0.5268	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			290.05500	328.776	20.15	0.2964	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,700.15500	1,563.576	20.15	0.7036	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			909.56640	1,034.435	15.69	0.7245	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			319.66640	269.235	15.69	0.2755	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			494.78050	564.570	17.74	0.4732	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,332
€ / R	On	26/10/2015	Foreign Exchange Future			15.30050		15.05620			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.43340		15.18660			0.0000	4,753,487.20	308	80,558
€ / R	On	25/01/2016	Foreign Exchange Future			15.57660		15.32650			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.72590		15.47210			0.0000	158,045,295.00	10,050	29,293
€ / R	On	13/06/2016	Foreign Exchange Future			16.01300		15.75160			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.34030		16.07120			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.66690		16.39700			0.0000	0.00	0	1,000
Total € / R Future												162,798,782.20	10,358	111,101
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			729.51020	971.495	23.05	0.9927	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			3.31020	0.995	23.05	0.0073	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			719.70410	961.553	22.99	0.9923	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			3.50410	1.053	22.99	0.0077	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			709.90890	951.615	22.93	0.9919	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		3.70890	1.115	22.93	0.0081	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		204.39440	401.972	18.96	0.8741	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		68.19440	21.472	18.96	0.1259	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		430.50320	307.793	16.38	0.4274	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		278.61520	189.649	16.15	0.3078	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		74.21330	103.056	18.84	0.1804	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,387.61330	1,169.656	18.84	0.8196	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		443.60490	597.211	16.18	0.6762	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		297.00490	203.811	16.18	0.3238	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		327.10320	451.193	16.38	0.5726	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		37.66730	23.146	16.38	0.0562	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		178.05370	250.361	17.19	0.3770	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		771.45370	596.961	17.19	0.6230	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		470.72800	629.613	16.14	0.6962	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		274.12800	186.213	16.14	0.3038	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		465.21520	623.049	16.15	0.6922	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		69.97750	44.474	16.19	0.0984	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		459.74450	616.526	16.15	0.6882	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		283.14450	193.126	16.15	0.3118	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,313.88440	1,549.910	16.47	0.9582	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		27.28440	16.510	16.47	0.0418	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,194.26730	1,426.546	16.38	0.9438	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.04740	0.035	25.00	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,141.26130	2,386.889	19.31	0.9909	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		4.66130	3.489	19.31	0.0091	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,360.59840	1,598.458	16.64	0.9618	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		23.99840	15.058	16.64	0.0382	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		956.57750	1,177.874	16.19	0.9016	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,236.64740	4,483.435	25.00	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		891.48170	1,091.840	15.42	0.7974	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		194.98170	145.240	15.42	0.2026	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		749.31060	927.430	15.40	0.7404	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		272.81060	200.830	15.40	0.2596	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		707.55980	880.152	15.47	0.7199	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		301.05980	223.552	15.47	0.2801	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		905.21970	1,107.576	15.43	0.8021	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		188.71970	140.976	15.43	0.1979	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		898.33400	1,099.697	15.42	0.7998	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		191.83400	143.097	15.42	0.2002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,450.76200	2,699.334	16.75	0.9656	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		28.66200	23.434	16.75	0.0344	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,307.68850	2,554.959	16.57	0.9581	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		35.58850	29.059	16.57	0.0419	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,707.95440	1,945.760	15.77	0.9079	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		85.85440	69.860	15.77	0.0921	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		372.11670	453.951	17.50	0.3936	0.00	0	36,640

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	Put		1,200.01670	1,028.051	17.50	0.6064	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		463.71970	565.027	16.86	0.4681	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		941.61970	789.127	16.86	0.5319	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		449.17260	547.587	16.95	0.4569	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		977.07260	821.687	16.95	0.5431	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		408.39760	498.487	17.22	0.4243	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,086.29760	922.587	17.22	0.5757	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		881.51450	1,053.814	15.41	0.7132	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		369.41450	287.914	15.41	0.2868	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		831.95210	997.936	15.53	0.6907	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		409.85210	322.036	15.53	0.3093	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		674.27690	817.692	15.96	0.6094	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		572.17690	461.792	15.96	0.3906	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,553.15080	1,783.582	15.55	0.8876	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		111.05080	87.682	15.55	0.1124	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,108.46260	1,312.282	15.35	0.7928	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		236.36260	186.382	15.35	0.2072	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		915.86950	1,092.339	15.32	0.7280	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		343.76950	266.439	15.32	0.2720	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,586.82320	1,819.313	15.59	0.8924	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		104.72320	83.413	15.59	0.1076	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,578.37830	1,810.365	15.58	0.8912	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		106.27830	84.465	15.58	0.1088	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,569.95110	1,801.425	15.57	0.8900	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		107.85110	85.525	15.57	0.1100	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,053.86300	1,216.282	15.48	0.6752	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		552.26300	453.282	15.48	0.3248	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,048.96540	1,210.799	15.50	0.6732	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		557.36540	457.799	15.50	0.3268	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		547.18880	448.794	15.47	0.3228	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,736.47210	1,971.178	15.19	0.8519	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		184.87210	158.178	15.19	0.1481	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		759.59270	882.816	16.71	0.5366	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		967.99270	829.816	16.71	0.4634	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,058.78880	1,221.794	15.47	0.6772	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,566.46020	1,764.344	15.17	0.7535	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		445.26020	374.044	15.17	0.2465	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,560.32700	1,757.777	15.18	0.7519	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		449.12700	377.477	15.18	0.2481	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,572.61830	1,770.931	15.16	0.7550	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		441.41830	370.631	15.16	0.2450	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,656.49660	1,499.781	18.26	0.5020	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,049.21430	1,163.074	18.23	0.5003	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,642.21430	1,486.174	18.23	0.4997	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,046.35000	1,159.868	18.24	0.4992	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,649.35000	1,492.968	18.24	0.5008	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,043.49660	1,156.681	18.26	0.4980	0.00	0	0
Total € / R Option												0.00	0	342,220
Total € / R												162,798,782.20	10,358	453,321
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.77840		9.69850			0.0000	0.00	0	9,515
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.89970		9.81770			0.0000	2,969,910.00	300	4,622
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.02070		9.93560			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.16040		10.07230			0.0000	0.00	0	0
Total AU\$ / R Future												2,969,910.00	300	14,137
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			34.61360	26.781	11.80	0.1231	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			214.91590	271.099	11.56	0.6729	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,348.52690	2,428.439	21.78	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02690	0.039	21.78	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			433.11360	505.181	11.80	0.8769	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,448.52020	2,528.429	22.34	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			116.41590	92.699	11.56	0.3271	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			37.96720	52.080	13.05	0.2001	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			539.46720	473.680	13.05	0.7999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.02020	0.029	22.34	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,398.52330	2,478.434	22.06	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02330	0.034	22.06	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			468.41740	531.780	12.18	0.7127	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			160.71740	142.080	12.18	0.2873	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			481.27480	545.319	12.17	0.7222	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			153.57480	135.620	12.17	0.2778	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			474.82050	538.526	12.18	0.7175	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			157.12050	138.826	12.18	0.2825	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			368.80000	410.591	13.78	0.4973	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			523.20000	479.891	13.78	0.5027	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			365.39710	406.835	13.81	0.4938	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			529.79710	486.135	13.81	0.5062	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			372.23360	414.382	13.76	0.5008	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			516.63360	473.682	13.76	0.4992	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			632.27630	587.982	14.63	0.4832	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			501.05670	544.587	14.65	0.5141	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			638.75670	594.187	14.65	0.4859	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			508.11950	552.208	14.61	0.5196	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			625.81950	581.808	14.61	0.4804	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			504.57630	548.382	14.63	0.5168	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												2,969,910.00	300	14,740
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.37270		10.33290			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
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.54450		10.50260			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			129.20610	146.500	13.10	0.4111	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			296.30610	273.800	13.10	0.5889	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			126.23460	143.209	13.14	0.4039	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			303.33460	280.509	13.14	0.5961	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			132.24390	149.860	13.06	0.4184	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			289.34390	267.160	13.06	0.5816	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			567.83170	547.886	14.95	0.5858	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			266.19200	288.552	14.89	0.4214	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			553.59200	534.052	14.89	0.5786	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			263.29500	285.451	14.92	0.4178	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			560.69500	540.951	14.92	0.5822	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			260.43170	282.386	14.95	0.4142	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.22700		14.04670			0.0000	71,135.00	5	7,276
CHF / R	On	14/03/2016	Foreign Exchange Future			14.52400		14.33800			0.0000	0.00	0	1,653
Total CHF / R Future												71,135.00	5	8,929
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			318.99570	248.231	16.64	0.3860	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			360.82000	469.490	16.64	0.6096	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			324.12000	252.490	16.64	0.3904	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			370.61840	481.016	16.63	0.6184	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			313.91840	244.016	16.63	0.3816	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			365.69570	475.231	16.64	0.6140	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			390.26170	448.280	17.66	0.4098	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,042.26170	914.280	17.66	0.5902	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			387.78440	445.390	17.69	0.4077	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,049.78440	921.390	17.69	0.5923	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			385.32530	442.518	17.71	0.4055	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,057.32530	928.518	17.71	0.5945	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												71,135.00	5	8,929
CNH / R	On	11/12/2015	Foreign Exchange Future			2.12490		2.09350			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.14600		2.11350			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,015.23760	1,280.558	16.69	0.8218	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			180.23760	131.558	16.69	0.1782	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,173.49350	1,449.246	16.88	0.8579	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			138.49350	100.246	16.88	0.1421	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,092.57830	1,364.011	16.79	0.8406	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			157.57830	115.011	16.79	0.1594	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,319.39590	1,138.772	16.55	0.5566	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			523.99550	663.035	16.62	0.4267	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,388.99550	1,203.035	16.62	0.5733	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			496.72660	628.900	16.69	0.4103	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,461.72660	1,268.900	16.69	0.5897	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			554.39590	698.772	16.55	0.4434	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.07090		2.03720			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.11150		2.07680			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			816.79050	1,062.177	18.78	0.7267	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			344.79050	253.177	18.78	0.2733	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			757.47280	993.436	18.79	0.7023	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			385.47280	284.436	18.79	0.2977	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			701.04860	927.270	18.80	0.6772	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			429.04860	318.270	18.80	0.3228	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			676.45560	830.856	18.90	0.4633	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,408.45560	1,215.856	18.90	0.5367	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			646.21780	794.687	18.98	0.4483	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,478.21780	1,279.687	18.98	0.5517	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			708.06790	868.521	18.81	0.4785	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,340.06790	1,153.521	18.81	0.5215	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13180		0.12980			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13100		0.12940			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13090		0.12850			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13020		0.12760			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06720		0.06620			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06450		0.06340			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06170		0.06060			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 NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.11660		8.99830			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.21230		9.09140			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.30710		9.18340			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			110.82060	163.818	11.06	0.5364	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			202.52060	137.218	11.06	0.4636	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			107.45370	158.565	11.05	0.5258	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			209.15370	141.965	11.05	0.4742	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			104.17930	154.075	11.09	0.5152	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			215.87930	147.475	11.09	0.4848	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			267.50820	331.868	12.76	0.5550	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			316.10820	259.568	12.76	0.4450	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			263.68840	326.842	12.77	0.5496	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			322.28840	264.542	12.77	0.4504	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			259.92190	321.870	12.77	0.5442	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			328.52190	269.570	12.77	0.4558	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			483.60710	558.091	13.34	0.6391	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			310.20710	260.991	13.34	0.3609	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			493.74140	569.727	13.33	0.6469	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			300.34140	252.627	13.33	0.3531	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			488.65260	563.507	13.32	0.6431	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			305.25260	256.407	13.32	0.3569	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13570		1.13480			0.0000	0.00	0	120
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13780		1.13690			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14010		1.13910			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	120
Total QUANTO € / \$												0.00	0	120
RAIN	On	11/12/2015	Foreign Exchange Future			24,077.75000		23,710.43000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.73780		9.60920			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.87880		9.75020			0.0000	0.00	0	720

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			596.79870	1,094.847	62.88	0.6125	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			347.59870	717.047	62.88	0.3875	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			631.51520	1,146.436	65.84	0.6151	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			362.31520	748.636	65.84	0.3849	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			614.16170	1,120.655	64.36	0.6138	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			354.96170	732.855	64.36	0.3862	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			709.53730	572.579	24.93	0.5055	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			939.33730	673.779	24.93	0.4945	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			726.56990	589.781	25.80	0.5050	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			966.36990	700.981	25.80	0.4950	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			743.61770	607.010	26.67	0.5046	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			993.41770	728.210	26.67	0.4954	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.62220		4.55370			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.58030		4.51270			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			112.50350	163.773	11.94	0.7494	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			48.80350	31.573	11.94	0.2506	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			105.98990	156.152	11.88	0.7343	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			52.28990	33.952	11.88	0.2657	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			99.66650	148.678	11.81	0.7185	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			55.96650	36.478	11.81	0.2815	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			172.78000	216.816	14.72	0.6029	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			150.08000	126.516	14.72	0.3971	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			167.53040	210.847	14.69	0.5938	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			154.83040	130.547	14.69	0.4062	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			162.95170	204.970	14.66	0.5846	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			160.25170	134.670	14.66	0.4154	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.09920		1.08110			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.07210		1.05230			0.0000	0.00	0	1
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1,059,354,447.90	76,281	993,163
Total Options									2,569,919.84	6,100	2,529,401
Grand Total:									1,061,924,367.74	82,381	3,522,564