



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: 10/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/12/2015 Foreign Exchange Future			15.17890		14.54480			0.0000	0.00	0	0
\$ / R On 11/12/2015 Foreign Exchange Future			15.18730		14.54480			0.0000	2,617,971,586.70	172,379	244,954
\$ / R On 14/12/2015 Foreign Exchange Future			15.18730		14.99610			0.0000	1,533,917.30	101	101
\$ / R On 17/12/2015 Foreign Exchange Future			15.18670		14.55440			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			15.19660		14.56030			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			15.19910		14.56340			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			15.22040		14.58500			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.26290		14.62770			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.26600		14.63020			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.27190		14.63530			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.30590		14.66550			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.31160		14.67060			0.0000	4,899,712.00	320	0
\$ / R On 12/02/2016 Foreign Exchange Future			15.35120		14.70590			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.37120		14.72380			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.38840		14.73910			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.39120		14.74160			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.39980		14.74930			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.40550		14.75440			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.41980		14.76720			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.43130		14.77740			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.43990		14.78510			0.0000	5,726,458,191.30	370,887	512,078

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			15.44560		14.79020			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			15.46580		14.80810			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			15.48310		14.82350			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			15.54070		14.87480			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			15.56380		14.89530			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.60410		14.93110			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			15.65310		14.97470			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.66460		14.98490			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.68190		15.00030			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.68770		15.00540			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.69060		15.00800			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.70210		15.01830			0.0000	497,285,507.00	31,670	47,300
\$ / R	On	28/06/2016	Foreign Exchange Future			15.74820		15.05960			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.83760		15.13940			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.88390		15.18070			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.93020		15.22200			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.96410		15.25230			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.97030		15.25780			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.99200		15.27730			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.00480		15.28850			0.0000	142,282,672.00	8,890	28,094
\$ / R	On	28/09/2016	Foreign Exchange Future			16.03370		15.31380			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.12340		15.39240			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.22920		15.48510			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.28050		15.53000			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.29280		15.54390			0.0000	47,558,683.20	2,919	6,018
\$ / R	On	13/03/2017	Foreign Exchange Future			16.49860		15.77790			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.73880		16.05090			0.0000	0.00	0	0
Total \$ / R Future												9,037,990,269.50	587,166	846,458
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			355.61510	988.900	23.70	1.0000	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			0.81510	0.000	23.70	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			904.83300	1,547.305	52.89	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			0.03300	0.005	52.89	0.0000	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			894.83450	1,537.305	52.87	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			0.03450	0.005	52.87	0.0001	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			884.83600	1,527.306	52.85	0.9999	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			0.03600	0.006	52.85	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			944.82800	1,587.303	52.98	1.0000	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			0.02800	0.003	52.98	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			924.83040	1,567.304	52.94	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			0.03040	0.004	52.94	0.0000	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			914.83170	1,557.304	52.92	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			0.03170	0.004	52.92	0.0000	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			1,044.81910	1,687.301	53.19	1.0000	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			0.01910	0.001	53.19	0.0000	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			1,024.82050	1,667.301	53.14	1.0000	0.00	0	5,200

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	13.52	Put		0.02050	0.001	53.14	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		954.82690	1,597.303	53.00	1.0000	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		0.02690	0.003	53.00	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		1,164.81250	1,807.300	53.43	1.0000	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		0.01250	0.000	53.43	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		1,144.81340	1,787.300	53.39	1.0000	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		0.01340	0.000	53.39	0.0000	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		1,104.81540	1,747.300	53.31	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		0.01540	0.001	53.31	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		1,234.81000	1,877.300	53.58	1.0000	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		0.01000	0.000	53.58	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		1,224.81030	1,867.300	53.56	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		0.01030	0.000	53.56	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		1,184.81170	1,827.300	53.48	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		0.01170	0.000	53.48	0.0000	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,324.80760	1,967.300	53.77	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		0.00760	0.000	53.77	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,294.80830	1,937.300	53.70	1.0000	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		0.00830	0.000	53.70	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,264.80910	1,907.300	53.64	1.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		0.00910	0.000	53.64	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,374.80660	2,017.300	53.87	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		0.00660	0.000	53.87	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,344.80720	1,987.300	53.81	1.0000	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		0.00720	0.000	53.81	0.0000	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,334.80740	1,977.300	53.79	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		0.00740	0.000	53.79	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,494.80230	2,137.300	54.12	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.00230	0.000	54.12	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,444.80540	2,087.300	54.02	1.0000	0.00	0	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		0.00540	0.000	54.02	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,394.80620	2,037.300	53.91	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		0.00620	0.000	53.91	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,684.80000	2,327.300	54.51	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		0.00000	0.000	54.51	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,644.80010	2,287.300	54.43	1.0000	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		0.00010	0.000	54.43	0.0000	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,544.80090	2,187.300	54.22	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		0.00090	0.000	54.22	0.0000	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,774.80000	2,417.300	54.70	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		0.00000	0.000	54.70	0.0000	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,744.80000	2,387.300	54.64	1.0000	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		0.00000	0.000	54.64	0.0000	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,694.80000	2,337.300	54.53	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		0.00000	0.000	54.53	0.0000	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,944.80000	2,587.300	55.05	1.0000	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	12.60	Put			0.00000	0.000	55.05	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,844.80000	2,487.300	54.85	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			0.00000	0.000	54.85	0.0000	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,784.80000	2,427.300	54.72	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			0.00000	0.000	54.72	0.0000	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,984.80000	2,627.300	55.14	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.00000	0.000	55.14	0.0000	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,974.80000	2,617.300	55.12	1.0000	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.00000	0.000	55.12	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,964.80000	2,607.300	55.09	1.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			0.00000	0.000	55.09	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,364.80000	3,007.300	55.93	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.00000	0.000	55.93	0.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,344.80000	2,987.300	55.88	1.0000	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.00000	0.000	55.88	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			2,044.80000	2,687.300	55.26	1.0000	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.00000	0.000	55.26	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,444.80000	3,087.300	55.18	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.00000	0.000	55.18	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,394.80000	3,037.300	55.99	1.0000	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.00000	0.000	55.99	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,384.80000	3,027.300	55.97	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.00000	0.000	55.97	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,594.80000	3,237.300	52.74	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.00000	0.000	52.74	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,544.80000	3,187.300	53.56	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.00000	0.000	53.56	0.0000	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,504.80000	3,147.300	54.21	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.00000	0.000	54.21	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,794.80000	3,437.300	49.48	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.00000	0.000	49.48	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,744.80000	3,387.300	50.30	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.00000	0.000	50.30	0.0000	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,644.80000	3,287.300	51.93	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.00000	0.000	51.93	0.0000	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			3,144.80000	3,787.300	43.78	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.00000	0.000	43.78	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,944.80000	3,587.300	47.04	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.00000	0.000	47.04	0.0000	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,934.80000	3,577.300	47.20	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.00000	0.000	47.20	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,594.80000	4,237.300	36.45	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	36.45	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,544.80000	4,187.300	37.27	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.00000	0.000	37.27	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			5,344.80000	5,987.300	31.58	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	31.58	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,294.80000	5,937.300	31.58	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	31.58	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,344.80000	3,987.300	40.53	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00000	0.000	40.53	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,394.80000	6,037.300	31.58	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	31.58	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00000	0.000	100.00	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,225.20000	5,582.700	100.00	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		0.07760	7.693	31.90	0.0692	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,025.27760	390.393	31.90	0.9308	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		0.02920	2.165	36.73	0.0203	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,255.22920	614.865	36.73	0.9797	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		0.00850	0.055	48.28	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,955.20850	1,312.755	48.28	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		2.37130	209.691	27.04	0.8116	5,137,431.95	24,500	115,493
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		457.57130	22.391	27.04	0.1884	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		0.31590	38.995	26.24	0.2976	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		755.51590	151.695	26.24	0.7024	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		0.16320	18.822	28.76	0.1580	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		875.36320	251.522	28.76	0.8420	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call		8.33700	363.478	29.51	0.9393	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put		293.53700	6.178	29.51	0.0607	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		7.73330	353.983	29.36	0.9348	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		302.93330	6.683	29.36	0.0652	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		2.94760	235.301	27.48	0.8435	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		428.14760	18.001	27.48	0.1565	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		93.50560	687.715	34.29	0.9952	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		48.70560	0.415	34.29	0.0048	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		22.10240	489.472	31.39	0.9769	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		177.30240	2.172	31.39	0.0231	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		15.21800	440.561	30.67	0.9662	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		220.41800	3.261	30.67	0.0338	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		254.11940	887.421	38.57	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		9.31940	0.121	38.57	0.0014	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		192.04620	817.476	36.92	0.9980	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		17.24620	0.176	36.92	0.0020	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		167.00840	787.507	36.21	0.9976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		22.20840	0.207	36.21	0.0024	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		310.16980	947.389	39.99	0.9990	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		5.36980	0.089	39.99	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		281.89130	917.404	39.28	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		7.09130	0.104	39.28	0.0012	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		272.57190	907.409	39.04	0.9988	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		7.77190	0.109	39.04	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		456.06550	1,097.344	43.54	0.9995	0.00	0	1,500

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	14.09	Put			1.26550	0.044	43.54	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			426.49960	1,067.350	42.83	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			1.69960	0.050	42.83	0.0006	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			348.48190	987.374	40.94	0.9992	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			3.68190	0.073	40.94	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			535.37100	1,177.331	45.43	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			0.57100	0.031	45.43	0.0003	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			505.57060	1,147.335	44.72	0.9996	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			0.77060	0.035	44.72	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			495.65130	1,137.337	44.49	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			0.85130	0.037	44.49	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			625.03080	1,267.321	47.56	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			0.23080	0.021	47.56	0.0002	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call			595.11250	1,237.324	46.85	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put			0.31250	0.024	46.85	0.0003	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			545.31660	1,187.329	45.67	0.9997	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			0.51660	0.030	45.67	0.0003	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			714.89290	1,357.315	49.69	0.9998	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			0.09290	0.015	49.69	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			704.90280	1,347.315	49.45	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			0.10280	0.015	49.45	0.0002	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			635.00870	1,277.320	47.80	0.9998	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			0.20870	0.020	47.80	0.0002	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			864.83920	1,507.307	52.81	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			0.03920	0.007	52.81	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			824.84690	1,467.310	52.29	0.9999	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			0.04690	0.010	52.29	0.0001	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			744.86880	1,387.313	50.40	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			0.06880	0.013	50.40	0.0001	0.00	0	11,200
\$ / R	On	14/12/2015	Foreign Exchange Option	14.99	Call			0.00000	270.994	24.20	0.7016	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	14.99	Put			0.00000	73.694	24.20	0.2984	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call			212.71960	790.963	24.92	0.9380	0.00	0	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put			68.31960	14.263	24.92	0.0620	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call			205.75090	781.382	24.83	0.9362	0.00	0	10,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put			71.35090	14.682	24.83	0.0638	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,760.30000	4,396.613	50.57	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.00000	0.013	50.57	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,420.30010	4,056.615	46.59	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.00010	0.015	46.59	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			3,410.30010	4,046.615	46.48	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.00010	0.015	46.48	0.0001	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			439.63960	1,057.022	23.82	0.9596	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			29.33960	10.422	23.82	0.0404	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			0.04400	0.933	34.17	0.0034	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,309.74400	2,674.333	34.17	0.9966	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			596.93910	1,226.745	24.58	0.9712	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	22/12/2015	Foreign Exchange Option	13.98	Put			13.53910	7.645	24.58	0.0288	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call			233.67100	793.269	21.42	0.9126	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			100.27100	24.169	21.42	0.0874	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			672.12600	1,305.363	25.15	0.9763	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			8.24480	6.110	25.22	0.0231	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			8.72600	6.263	25.15	0.0237	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			615.56030	1,246.372	24.72	0.9725	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			12.16030	7.272	24.72	0.0275	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			606.23380	1,236.556	24.65	0.9719	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			12.83380	7.456	24.65	0.0281	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			681.64480	1,315.210	25.22	0.9769	0.00	0	15,000
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			682.40120	1,310.137	21.53	0.9673	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			17.40120	9.737	21.53	0.0327	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,089.11970	1,723.439	23.17	0.9891	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			4.11970	3.039	23.17	0.0109	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			855.57540	1,470.419	17.28	0.9753	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			27.87540	7.519	17.28	0.0247	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,701.80100	2,337.393	21.06	0.9955	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			1.60100	1.393	21.06	0.0045	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			0.00000	630.569	18.29	0.7174	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			0.00000	158.669	18.29	0.2826	1,586,687.00	10,000	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			153.14400	505.137	18.60	0.6319	0.00	0	20,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			517.84400	233.237	18.60	0.3681	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			696.31930	1,289.904	17.21	0.9490	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			61.01930	18.004	17.21	0.0510	180,042.00	10,000	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			617.10880	1,197.152	17.34	0.9324	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			81.80880	25.252	17.34	0.0676	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			409.45070	933.332	17.70	0.8612	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			174.15070	61.432	17.70	0.1388	0.00	0	10,000
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,185.74570	1,815.418	17.93	0.9752	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			20.24570	9.518	17.93	0.0248	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			424.01090	923.584	17.38	0.8190	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			238.51090	97.684	17.38	0.1810	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			163.43180	482.651	18.41	0.5702	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			657.93180	336.751	18.41	0.4298	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,699.88020	2,340.376	20.35	0.9887	10,765,728.68	4,600	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			4.38020	4.476	20.35	0.0113	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,561.35740	2,201.334	19.71	0.9862	7,924,801.32	3,600	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			5.85740	5.434	19.71	0.0138	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			129.03800	406.703	18.68	0.5081	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			783.53800	420.803	18.68	0.4919	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,865.95130	3,506.494	24.53	0.9985	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.45130	0.594	24.53	0.0015	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			570.61240	1,114.277	17.23	0.8744	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			160.01240	62.677	17.23	0.1256	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			975.79970	1,586.858	16.88	0.9612	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	29/01/2016	Foreign Exchange Option	13.74	Put			45.19970	15.258	16.88	0.0388	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,106.69340	3,752.067	23.54	0.9981	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.79340	0.867	23.54	0.0019	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			170.37530	453.081	18.58	0.4992	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			864.47530	501.881	18.58	0.5008	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			639.12150	1,170.727	17.02	0.8413	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			215.32150	99.527	17.02	0.1587	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			334.28690	736.933	17.68	0.6663	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			520.48690	275.733	17.68	0.3337	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			900.03510	1,487.550	16.79	0.9141	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			106.23510	46.350	16.79	0.0859	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			166.28970	420.929	18.91	0.4430	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,067.18970	672.529	18.91	0.5570	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,941.06990	3,590.778	22.64	0.9954	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			1.96990	2.378	22.64	0.0046	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,284.71130	1,915.387	17.76	0.9501	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			45.61130	26.987	17.76	0.0499	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			384.61660	806.618	17.47	0.6887	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			485.51660	258.218	17.47	0.3113	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			473.14650	935.376	17.18	0.7457	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			381.54650	194.176	17.18	0.2543	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			508.89420	982.671	17.06	0.7593	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			359.59420	182.871	17.06	0.2407	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			945.27590	1,533.435	16.65	0.9078	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			115.97590	53.636	16.65	0.0922	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			508.02110	977.974	17.09	0.7526	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			373.62110	192.474	17.09	0.2474	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			518.14730	992.280	17.08	0.7581	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			363.74730	186.780	17.08	0.2419	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			513.06410	985.114	17.09	0.7554	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			368.66410	189.613	17.09	0.2446	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			512.48960	977.741	17.04	0.7434	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			395.28960	207.940	17.04	0.2566	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,258.02390	2,910.224	19.76	0.9842	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			10.62390	8.924	19.76	0.0158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,237.24500	3,892.628	22.43	0.9953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			2.14500	2.728	22.43	0.0047	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			102.54390	266.725	20.54	0.2805	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,817.44390	1,326.825	20.54	0.7195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			81.98090	223.420	21.06	0.2407	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,046.88090	1,533.520	21.06	0.7593	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,735.96840	4,391.418	23.99	0.9974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.86840	1.518	23.99	0.0026	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			0.00000	382.603	19.48	0.3787	76,903.20	201	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			0.00000	942.703	19.48	0.6213	189,483.30	201	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			145.38690	353.266	19.72	0.3549	0.00	0	500

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	16.11	Put			1,470.28690	1,023.366	19.72	0.6451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,187.44420	3,842.792	22.27	0.9950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			2,34420	2,892	22.27	0.0050	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			200.81450	458.864	18.95	0.4375	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,165.71450	768.964	18.95	0.5625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			183.47880	426.675	19.16	0.4132	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			1,248.37880	836.775	19.16	0.5868	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			4,78520	27,178	27.78	0.0332	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,449.68520	4,817.278	27.78	0.9668	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			315.70130	661.380	17.98	0.5717	0.00	0	350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			780.60130	471.480	17.98	0.4283	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			310.04990	651.756	18.01	0.5661	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			794.94990	481.856	18.01	0.4339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			140.31760	343.185	19.80	0.3466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,505.21760	1,053.285	19.80	0.6534	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			494.90410	941.881	17.15	0.7144	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			459.80410	251.981	17.15	0.2856	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			432.30530	849.518	17.40	0.6720	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			547.20530	309.618	17.40	0.3280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			0.00000	385.391	19.46	0.3810	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			0.00000	935.491	19.46	0.6190	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			620.25170	1,116.397	16.94	0.7793	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			335.15170	176.497	16.94	0.2207	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			572.60570	1,051.055	17.00	0.7569	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			377.50570	201.155	17.00	0.2431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			230.06080	511.700	18.63	0.4757	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,044.96080	671.800	18.63	0.5243	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			793.52950	1,341.391	16.76	0.8446	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			218.42950	111.491	16.76	0.1554	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			730.36340	1,261.421	16.82	0.8234	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			255.26340	131.521	16.82	0.1766	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			384.87820	775.211	17.61	0.6347	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			629.77820	365.311	17.61	0.3653	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			938.75870	1,516.740	16.63	0.8842	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			153.65870	76.840	16.63	0.1158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			867.12280	1,432.046	16.69	0.8662	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			182.02280	92.146	16.69	0.1338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			518.23680	974.266	17.07	0.7283	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			433.13680	234.366	17.07	0.2717	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,125.64210	1,732.521	16.87	0.9164	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			100.54210	52.621	16.87	0.0836	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			983.92000	1,568.530	16.59	0.8942	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			138.82000	68.630	16.59	0.1058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			636.77670	1,138.666	16.92	0.7866	0.00	0	1,676
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			321.67670	168.766	16.92	0.2134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,301.65430	1,929.367	17.33	0.9359	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	14/03/2016	Foreign Exchange Option	13.55	Put			66.55430	39.467	17.33	0.0641	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,233.35460	1,853.965	17.16	0.9290	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			78.25460	44.065	17.16	0.0710	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			800.04230	1,349.519	16.76	0.8466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			214.94230	109.619	16.76	0.1534	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,618.00020	2,264.057	18.09	0.9595	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			32.90020	24.157	18.09	0.0405	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,561.26140	2,206.204	17.96	0.9561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			36.16140	26.303	17.96	0.0439	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			976.31850	1,559.850	16.60	0.8926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			141.21850	69.950	16.60	0.1074	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,002.48400	2,653.454	18.95	0.9766	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			17.38400	13.554	18.95	0.0234	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,857.21640	2,506.769	18.63	0.9711	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			22.11640	16.869	18.63	0.0289	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,133.77560	1,741.812	16.90	0.9174	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			98.67560	51.912	16.90	0.0826	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,532.30490	3,186.138	20.21	0.9889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			7.20490	6.238	20.21	0.0111	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,246.69340	2,899.261	19.50	0.9835	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			11.59340	9.361	19.50	0.0165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,345.06010	1,976.725	17.44	0.9399	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			59.96010	36.825	17.44	0.0601	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,740.18560	3,394.784	20.87	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			5.08560	4.884	20.87	0.0086	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,730.27090	3,384.841	20.84	0.9913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			5.17090	4.941	20.84	0.0087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,713.18500	2,360.842	18.30	0.9646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			28.08500	20.942	18.30	0.0354	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,839.40310	3,494.247	21.18	0.9924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			4.30310	4.347	21.18	0.0076	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,789.77860	3,444.507	21.02	0.9919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			4.67860	4.607	21.02	0.0081	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,060.88010	2,712.310	19.08	0.9785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			15.78010	12.410	19.08	0.0215	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,988.43390	3,643.551	21.65	0.9936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			3.33390	3.651	21.65	0.0064	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,958.61340	3,613.680	21.55	0.9934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			3.51340	3.780	21.55	0.0066	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,680.71970	3,335.137	20.68	0.9907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			5.61970	5.237	20.68	0.0093	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,879.12410	3,534.049	21.30	0.9927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			4.02410	4.149	21.30	0.0073	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,750.10140	3,404.727	20.90	0.9915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			5.00140	4.827	20.90	0.0085	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			561.88070	1,032.405	17.06	0.7456	0.00	0	17,991

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 Option	14.63	Put			401.68070	216.805	17.06	0.2544	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,494.35810	2,136.102	17.76	0.9501	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			44.15810	30.502	17.76	0.0499	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,232.96070	1,848.377	16.99	0.9202	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			94.86070	52.577	16.99	0.0798	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			441.77120	849.223	17.51	0.6537	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			603.67120	353.423	17.51	0.3463	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			369.09230	726.067	17.91	0.5806	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			795.59230	492.967	17.91	0.4194	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			207.21260	451.573	19.26	0.4075	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,343.71260	928.473	19.26	0.5925	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,027.99130	3,687.668	20.86	0.9924	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			4.49130	4.568	20.86	0.0076	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,396.37520	2,027.651	17.20	0.9331	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			72.87520	44.551	17.20	0.0669	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,094.55200	1,674.040	16.51	0.8708	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			189.75200	103.340	16.51	0.1292	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			388.61990	730.859	18.15	0.5502	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			933.81990	610.159	18.15	0.4498	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,491.67010	2,121.566	16.81	0.9234	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			96.37010	57.766	16.81	0.0766	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			351.83230	663.691	18.57	0.5012	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,116.53230	759.891	18.57	0.4988	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			230.22270	462.068	19.76	0.3765	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,624.92270	1,188.268	19.76	0.6235	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,101.22800	3,769.758	19.57	0.9909	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.92800	5.958	19.57	0.0091	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			966.02220	1,507.861	16.63	0.8105	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			314.92220	183.761	16.63	0.1895	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			433.96280	778.058	18.24	0.5439	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,012.86280	683.958	18.24	0.4561	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,593.52810	2,222.501	16.38	0.9168	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			118.82810	69.401	16.38	0.0832	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			340.11760	615.721	19.31	0.4354	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,495.41760	1,092.621	19.31	0.5646	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			245.37950	465.408	20.36	0.3453	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,970.67950	1,512.308	20.36	0.6547	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,182.49270	3,859.838	18.29	0.9902	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			7.79270	6.738	18.29	0.0098	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			753.78720	1,212.907	17.03	0.7024	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			588.88720	368.307	17.03	0.2976	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,814.81230	3,491.125	16.71	0.9862	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			14.51230	9.225	16.71	0.0138	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			535.71410	905.374	18.04	0.5719	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			985.41410	673.474	18.04	0.4281	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			888.51790	1,387.481	16.85	0.7470	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	08/06/2016	Foreign Exchange Option	14.60	Put			483.11790	299.781	16.85	0.2530	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			450.13880	777.272	18.62	0.5083	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,224.73880	869.572	18.62	0.4917	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,812.83980	2,451.728	16.00	0.9365	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			94.83980	51.128	16.00	0.0635	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,804.20410	2,442.593	16.00	0.9357	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			96.20410	51.993	16.00	0.0643	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,795.58160	2,433.471	16.01	0.9348	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			97.58160	52.871	16.01	0.0652	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,825.15400	2,463.883	15.92	0.9362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			96.85400	51.783	15.92	0.0638	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,816.54340	2,454.764	15.93	0.9354	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			98.24340	52.664	15.93	0.0646	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,647.73460	2,274.940	16.05	0.9156	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			129.43460	72.840	16.05	0.0844	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,623.52160	2,248.414	16.07	0.9124	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			135.22160	76.314	16.07	0.0876	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,903.31610	2,546.464	15.87	0.9439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			85.01610	44.364	15.87	0.0561	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			0.00000	1,474.452	16.74	0.7661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			0.00000	272.352	16.74	0.2339	4,766,154.75	17,500	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			784.92050	1,243.832	17.05	0.6982	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			616.62050	391.732	17.05	0.3018	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,807.95040	2,445.656	15.94	0.9344	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			99.65040	53.556	15.94	0.0656	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			719.60780	1,156.734	17.27	0.6674	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			701.30780	454.634	17.27	0.3326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			391.55100	682.561	19.16	0.4544	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,473.25100	1,080.461	19.16	0.5456	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,102.29810	1,655.541	16.52	0.8111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			333.99810	203.441	16.52	0.1889	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			313.20290	558.352	19.92	0.3858	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,824.90290	1,386.252	19.92	0.6142	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			268.50390	492.311	20.43	0.3466	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,060.20390	1,600.211	20.43	0.6534	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			749.42910	1,195.967	17.15	0.6819	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			661.12910	423.867	17.15	0.3181	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			234.55340	441.195	20.89	0.3150	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,276.25340	1,799.095	20.89	0.6850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			0.00000	281.580	22.42	0.2126	9,855,317.50	35,000	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			0.00000	2,649.480	22.42	0.7874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			365.77230	641.975	19.39	0.4326	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,577.47230	1,169.875	19.39	0.5674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,081.07120	2,732.960	15.75	0.9587	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			62.77120	30.860	15.75	0.0413	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			135.87000	269.673	22.57	0.2045	0.00	0	6,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,287.57000	2,737.573	22.57	0.7955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			251.56200	466.917	20.65	0.3311	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,163.26200	1,694.817	20.65	0.6689	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,872.26660	3,551.268	16.64	0.9865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			13.96660	9.168	16.64	0.0135	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,162.71460	2,818.072	15.70	0.9643	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			54.41460	25.972	15.70	0.0357	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,701.07320	2,324.453	15.84	0.9145	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			141.47320	76.253	15.84	0.0855	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			336.62790	585.773	20.05	0.3867	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,897.02790	1,457.573	20.05	0.6133	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			271.35160	490.618	20.79	0.3322	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,251.75160	1,782.418	20.79	0.6678	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,268.34020	3,955.949	17.40	0.9893	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			8.74020	7.749	17.40	0.0107	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,799.74090	2,417.416	15.38	0.9145	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			160.34090	79.816	15.38	0.0855	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			325.42380	559.546	20.83	0.3476	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,316.02380	1,851.946	20.83	0.6524	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			281.92880	497.151	21.37	0.3132	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,592.52880	2,109.551	21.37	0.6868	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,349.02470	4,046.775	16.92	0.9880	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			9.62470	9.175	16.92	0.0120	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,525.41370	3,198.737	13.86	0.9786	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			44.71370	14.837	13.86	0.0214	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			727.65970	1,122.715	18.13	0.5911	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,066.95970	758.815	18.13	0.4089	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			313.67940	533.416	21.59	0.3131	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,791.67940	2,303.216	21.59	0.6869	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			286.95980	492.314	21.90	0.2920	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,994.95980	2,492.114	21.90	0.7080	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,432.54630	4,141.087	16.57	0.9867	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.54630	10.887	16.57	0.0133	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,896.73120	2,513.374	15.00	0.9147	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			174.73120	83.174	15.00	0.0853	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,783.18170	2,383.579	15.34	0.8894	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			230.88170	119.479	15.34	0.1106	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			331.87110	555.599	21.59	0.3177	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,819.57110	2,331.499	21.59	0.6823	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			324.42580	544.422	21.67	0.3122	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,872.12580	2,380.322	21.67	0.6878	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,929.59160	2,549.067	14.92	0.9145	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			177.29160	84.967	14.92	0.0855	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,733.14330	2,326.805	15.51	0.8783	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			255.34330	136.505	15.51	0.1217	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			398.08110	649.394	20.93	0.3626	0.00	0	48,990

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,440.28110	1,979.094	20.93	0.6374	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,118.40690	2,756.633	14.21	0.9394	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			131.10690	54.633	14.21	0.0606	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,110.49530	2,747.801	14.23	0.9384	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			133.19530	55.801	14.23	0.0616	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,102.60560	2,738.985	14.25	0.9374	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			135.30560	56.985	14.25	0.0626	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			393.95110	639.365	21.20	0.3504	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,605.45110	2,134.565	21.20	0.6496	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			0.00000	352.504	24.19	0.2030	12,337,629.50	35,000	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			0.00000	3,897.704	24.19	0.7970	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,114.39380	2,751.877	14.20	0.9375	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			135.89380	57.077	14.20	0.0625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			0.00000	1,847.605	16.85	0.7700	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			0.00000	342.805	16.85	0.2300	5,999,085.75	17,500	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,130.17420	2,769.513	14.16	0.9395	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			131.67420	54.714	14.16	0.0605	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,122.27170	2,760.686	14.18	0.9385	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			133.77170	55.886	14.18	0.0615	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			365.98060	599.493	21.49	0.3313	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,777.48060	2,294.693	21.49	0.6687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,170.00150	2,813.908	14.04	0.9444	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			121.50150	49.108	14.04	0.0556	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			320.47690	526.824	22.21	0.2908	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,256.67690	2,743.124	22.21	0.7092	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			305.34280	501.872	22.42	0.2784	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,401.54280	2,878.172	22.42	0.7216	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,525.04640	4,246.394	16.25	0.9853	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.24640	12.694	16.25	0.0147	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,997.50660	2,614.080	14.40	0.9189	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			183.70660	80.380	14.40	0.0811	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			326.12410	510.352	22.93	0.2680	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,783.72410	3,236.952	22.93	0.7320	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,604.52820	4,337.145	15.94	0.9847	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			12.12820	13.745	15.94	0.0153	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,078.67210	2,702.208	14.01	0.9218	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			186.27210	78.808	14.01	0.0782	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			331.74890	521.338	22.82	0.2732	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,709.34890	3,167.938	22.82	0.7268	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			354.54660	519.955	23.55	0.2567	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,269.44660	3,690.755	23.55	0.7433	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,698.25750	4,444.312	15.66	0.9840	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.15750	15.112	15.66	0.0160	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,168.76320	2,799.075	13.29	0.9295	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			183.66320	69.875	13.29	0.0705	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,918.56510	3,658.136	12.85	0.9784	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	14/12/2016	Foreign Exchange Option	12.64	Put			28.56510	17.636	12.85	0.0216	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,909.41090	3,648.157	12.81	0.9783	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			29.41090	17.657	12.81	0.0217	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,900.27460	3,638.177	12.78	0.9782	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			30.27460	17.677	12.78	0.0218	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,248.87080	2,886.492	14.12	0.9170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			204.97080	93.691	14.12	0.0830	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			0.00000	1,861.465	17.12	0.7159	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			0.00000	548.665	17.12	0.2841	932,730.33	1,700	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			435.82390	625.845	23.01	0.2938	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.68740	15.633	15.45	0.0162	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,404.29050	3,064.135	13.55	0.9397	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			150.39050	61.335	13.55	0.0603	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			152.75610	62.671	13.57	0.0613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			386.80030	546.656	24.51	0.2538	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,652.90030	4,063.856	24.51	0.7462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			0.00000	710.228	22.24	0.3304	1,207,387.26	1,700	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			0.00000	2,867.428	22.24	0.6696	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,757.58740	4,508.433	15.45	0.9838	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,891.92390	3,333.045	23.01	0.7062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			389.88850	551.258	24.39	0.2563	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,595.98850	4,008.458	24.39	0.7437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,389.04490	3,046.827	13.60	0.9377	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			155.14490	64.027	13.60	0.0623	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,396.65610	3,055.471	13.57	0.9387	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,448.53350	1,902.663	17.51	0.6793	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,020.63350	754.063	17.51	0.3207	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,444.47740	1,897.431	17.52	0.6780	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,026.57740	758.831	17.52	0.3220	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,452.60440	1,907.918	17.50	0.6805	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,014.70440	749.318	17.50	0.3195	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,135.40730	862.803	17.50	0.3236	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,662.29960	2,076.614	17.52	0.6753	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,141.39960	867.814	17.52	0.3247	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,670.32850	2,086.598	17.49	0.6776	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,129.42850	857.798	17.49	0.3224	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,666.30730	2,081.603	17.50	0.6764	0.00	0	0
Total \$ / R Option												60,959,382.55	161,502	2,279,213
Total \$ / R												9,098,949,652.05	748,668	3,125,671
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		15.18730		14.54480			0.0000	4,465,066.20	294	763
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		15.43990		14.78510			0.0000	4,585,650.30	297	1,182
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		15.70210		15.01830			0.0000	847,913.40	54	131
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		16.00480		15.28850			0.0000	400,120.00	25	80
\$ / R	MAXI	On	19/12/2016	Foreign Exchange Future		16.29280		15.54390			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 \$ / R MAXI Future												10,298,749.90	670	2,156
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put		0.00000		0.000	51.11	0.0000	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call		268,480.00000	332,730.000	51.28	1.0000	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		0.00000	0.000	51.28	0.0000	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		270,480.00000	334,730.000	50.95	1.0000	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		0.00000	0.000	50.95	0.0000	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		269,480.00000	333,730.000	51.11	1.0000	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		240,402.42020	305,726.010	19.84	0.9869	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		892.42020	736.010	19.84	0.0131	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		239,417.16980	304,737.213	19.82	0.9868	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		907.16980	747.213	19.82	0.0132	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		238,432.19200	303,748.604	19.80	0.9866	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		922.19200	758.604	19.80	0.0134	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		169,767.89870	232,835.290	16.01	0.9219	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		11,937.89870	6,625.290	16.01	0.0781	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		168,931.32630	231,941.754	16.02	0.9209	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		12,101.32630	6,731.754	16.02	0.0791	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		168,096.21490	231,049.522	16.02	0.9199	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		12,266.21490	6,839.522	16.02	0.0801	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		104,807.90710	152,427.277	17.33	0.6901	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		76,957.90710	52,947.277	17.33	0.3099	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		105,685.42720	153,603.943	17.32	0.6933	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		75,835.42720	52,123.943	17.32	0.3067	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		105,245.70210	153,014.685	17.32	0.6917	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		76,395.70210	52,534.685	17.32	0.3083	0.00	0	0		
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		134,084.07940	185,855.330	17.19	0.7141	0.00	0	0		
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		78,694.07940	55,575.330	17.19	0.2859	0.00	0	0		
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		133,636.96340	185,268.529	17.20	0.7127	0.00	0	0		
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		79,246.96340	55,988.529	17.20	0.2873	0.00	0	0		
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		133,191.62730	184,683.431	17.21	0.7114	0.00	0	0		
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		79,801.62730	56,403.432	17.21	0.2886	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												10,298,749.90	670	2,156
£ / R	On	11/12/2015	Foreign Exchange Future			23.05530	22.02060		0.0000		67,459,807.80	2,926	22,419	
£ / R	On	12/01/2016	Foreign Exchange Future			23.17350	22.14490		0.0000		0.00	0	15	
£ / R	On	26/02/2016	Foreign Exchange Future			23.36680	22.31990		0.0000		0.00	0	163	
£ / R	On	29/02/2016	Foreign Exchange Future			23.37980	22.33150		0.0000		0.00	0	56	
£ / R	On	07/03/2016	Foreign Exchange Future			23.40990	22.35830		0.0000		0.00	0	50	
£ / R	On	14/03/2016	Foreign Exchange Future			23.44020	22.38550		0.0000		192,631,563.60	8,218	32,126	
£ / R	On	13/06/2016	Foreign Exchange Future			23.84380	22.74370		0.0000		0.00	0	443	
£ / R	On	08/09/2016	Foreign Exchange Future			24.26030	23.11560		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			24.31410	23.16380		0.0000		364,711.50	15	215	
£ / R	On	19/12/2016	Foreign Exchange Future			24.76600	23.56590		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 £ / R Future												260,456,082.90	11,159	55,487
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		4,150.60000	5,185.300	26.64	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		0.00000	0.000	26.64	0.0000	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,860.60000	4,895.300	26.64	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.00000	0.000	26.64	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,530.60000	4,565.300	27.14	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		0.00000	0.000	27.14	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,520.60000	4,555.300	27.26	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		0.00000	0.000	27.26	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,510.60000	4,545.300	27.38	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		0.00000	0.000	27.38	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,620.60010	3,655.300	38.08	1.0000	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		0.00010	0.000	38.08	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		2,020.61570	3,055.300	45.29	1.0000	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		0.01570	0.000	45.29	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,900.61960	2,935.300	46.74	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		0.01960	0.000	46.74	0.0000	0.00	0	12,000	
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,790.62430	2,825.300	48.06	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		0.02430	0.000	48.06	0.0000	0.00	0	20,000	
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,690.62990	2,725.300	49.26	1.0000	0.00	0	8,250	
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		0.02990	0.000	49.26	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		1,270.68310	2,305.316	54.30	0.9999	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		0.08310	0.016	54.30	0.0001	0.00	0	6,000	
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1,250.68790	2,285.316	53.88	0.9999	0.00	0	18,900	
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		0.08790	0.016	53.88	0.0001	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		1,210.69860	2,245.316	53.05	0.9999	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		0.09860	0.016	53.05	0.0001	0.00	0	4,500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		821.51990	1,855.324	44.98	0.9998	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		0.91990	0.024	44.98	0.0002	0.00	0	3,000	
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		673.01110	1,705.328	41.87	0.9998	0.00	0	4,500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		2.41110	0.028	41.87	0.0002	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		526.76010	1,555.333	38.77	0.9997	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		6.16010	0.033	38.77	0.0003	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		239.54630	1,235.353	32.14	0.9995	0.00	0	10,000	
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		38.94630	0.053	32.14	0.0005	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		0.76750	54.640	23.29	0.3061	546,398.00	10,000	10,000	
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,180.16750	199.340	23.29	0.6939	0.00	0	0	
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,100.68250	2,098.441	17.10	0.9684	0.00	0	0	
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		45.78250	14.941	17.10	0.0316	0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call		711.86040	1,473.811	15.37	0.7958	0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put		481.96040	197.011	15.37	0.2042	0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		761.97580	1,534.626	15.19	0.8069	0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		460.47580	184.827	15.19	0.1931	0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		755.36790	1,514.708	15.37	0.7849	0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		517.06790	224.808	15.37	0.2151	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	20.75	Call			1,754.31840	2,744.271	16.04	0.9371	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			118.81840	54.071	16.04	0.0629	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			222.87020	588.835	16.98	0.4188	0.00	0	18,500
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,787.37020	1,098.635	16.98	0.5812	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,221.55930	4,272.310	20.27	0.9765	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			26.05930	22.110	20.27	0.0235	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,211.70930	4,262.429	20.24	0.9764	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			26.20930	22.229	20.24	0.0236	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,201.86040	4,252.549	20.21	0.9762	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			26.36040	22.349	20.21	0.0238	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,443.93460	3,469.739	16.61	0.9088	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			200.23460	125.939	16.61	0.0912	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,435.67530	3,460.593	16.60	0.9082	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			201.97530	126.793	16.60	0.0918	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,452.65090	3,478.887	16.62	0.9094	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			198.95090	125.087	16.62	0.0906	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,691.88210	2,534.270	16.17	0.7534	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			836.28210	533.970	16.17	0.2466	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,686.51920	2,527.329	16.17	0.7524	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			840.91920	537.029	16.17	0.2476	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			558.76040	955.324	18.86	0.3792	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,293.16040	2,545.024	18.86	0.6208	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,373.03140	3,338.995	16.10	0.8504	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			457.43140	278.695	16.10	0.1496	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,697.25170	2,541.223	16.17	0.7544	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			831.65170	530.923	16.17	0.2456	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,385.78880	2,114.955	16.33	0.6764	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,221.98880	800.855	16.33	0.3236	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,381.40450	2,108.884	16.33	0.6753	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,227.60450	804.784	16.33	0.3247	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,390.18570	2,121.038	16.33	0.6775	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,216.38570	796.938	16.33	0.3225	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,989.83050	2,845.634	16.28	0.7345	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,063.93050	719.634	16.28	0.2655	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,984.84450	2,839.150	16.28	0.7336	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,068.94450	723.149	16.28	0.2664	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,994.82860	2,852.121	16.27	0.7354	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,058.92860	716.121	16.27	0.2646	0.00	0	0
Total £ / R Option												546,398.00	10,000	164,508
Total £ / R												261,002,480.90	21,159	219,995
¥ / R	On	11/12/2015	Foreign Exchange Future			0.12509		0.11917			0.0000	955,289.42	7,637	4,318
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12745		0.12143			0.0000	1,038,367.74	8,147	11,118
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12999		0.12370			0.0000	596,380.36	4,588	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13299		0.12643			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 ¥ / R Future												2,590,037.51	20,372	20,024
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,916.80000	3,508.700	60.26	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00000	0.000	60.26	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,916.80000	2,508.700	60.26	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00000	0.000	60.26	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			916.80430	1,508.702	60.24	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			0.00430	0.002	60.24	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			4.85830	0.108	14.43	0.0004	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,174.08700	1,752.789	14.43	0.9792	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			31.08700	7.389	14.43	0.0208	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			437.61410	836.915	13.62	0.8165	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			294.61410	91.515	13.62	0.1835	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,147.85830	2,745.508	14.43	0.9996	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			358.54060	589.454	15.95	0.5223	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			988.14060	590.754	15.95	0.4777	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,451.59800	2,022.987	14.10	0.9563	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			81.19800	24.287	14.10	0.0437	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			731.83190	1,157.269	14.33	0.7975	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			361.43190	158.569	14.33	0.2025	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,778.74620	2,362.634	15.60	0.9261	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			136.24620	63.834	15.60	0.0739	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,064.08620	1,520.634	15.39	0.7953	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			421.58620	221.834	15.39	0.2047	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			636.47630	927.280	16.63	0.5903	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			993.97630	628.480	16.63	0.4097	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												2,590,037.51	20,372	20,024
€ / R	On	11/12/2015	Foreign Exchange Future			16.64760		15.95730			0.0000	553,349,576.40	33,239	30,829
€ / R	On	29/12/2015	Foreign Exchange Future			16.68770		16.00660			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.79180		16.10440			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.80600		16.11710			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.88020		16.18350			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.90520		16.20570			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.94110		16.23770			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.96630		16.26030			0.0000	653,490,977.10	38,517	68,626
€ / R	On	13/06/2016	Foreign Exchange Future			17.30270		16.56250			0.0000	26,265,498.60	1,518	5,189
€ / R	On	19/09/2016	Foreign Exchange Future			17.69920		16.92160			0.0000	176,992.00	10	700
€ / R	On	19/12/2016	Foreign Exchange Future			18.08380		17.26690			0.0000	0.00	0	4,500
Total € / R Future												1,233,283,044.10	73,284	109,883
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			544.54340	38.762	27.41	0.2650	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			0.39360	0.020	46.04	0.0002	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		200.09690	867.790	35.79	0.9979	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		22.79690	0.190	35.79	0.0021	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call		7.15330	348.637	29.57	0.9085	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put		359.85330	11.037	29.57	0.0915	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		1.84340	186.362	27.41	0.7350	0.00	0	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		0.05810	0.007	52.11	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		947.36070	1,637.607	51.90	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		0.06070	0.007	51.90	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		917.36920	1,607.608	51.28	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		0.06920	0.008	51.28	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		667.69360	1,357.620	46.04	0.9998	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		0.00290	0.000	43.65	0.0000	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call		1,157.32640	1,847.600	49.70	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put		0.02640	0.000	49.70	0.0000	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		967.35570	1,657.606	51.99	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		0.05570	0.006	51.99	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		957.35810	1,647.607	52.11	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		0.00000	0.000	38.21	0.0000	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		2,057.30000	2,747.600	38.82	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		0.00000	0.000	38.82	0.0000	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,927.30000	2,617.600	40.39	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		0.00000	0.000	40.39	0.0000	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,657.30290	2,347.600	43.65	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		5,007.30000	5,697.600	31.56	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00000	0.000	31.56	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,907.30000	3,597.600	31.56	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.00000	0.000	31.56	0.0000	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		2,107.30000	2,797.600	38.21	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call		392.74640	1,012.331	18.88	0.9248	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put		86.14640	24.631	18.88	0.0752	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call		723.82290	1,397.303	20.64	0.9691	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put		17.22290	9.603	20.64	0.0309	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,505.66040	2,187.700	18.32	0.9851	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		11.26040	5.900	18.32	0.0149	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,495.98870	2,177.768	18.28	0.9849	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		11.58870	5.968	18.28	0.0151	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,486.32560	2,167.836	18.23	0.9847	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		11.92560	6.036	18.23	0.0153	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		1,276.29700	1,949.612	17.17	0.9797	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		21.89700	7.812	17.17	0.0203	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		1,210.72770	1,880.305	16.83	0.9777	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		26.32770	8.505	16.83	0.0223	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		1,020.61470	1,673.731	16.47	0.9583	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		53.51470	17.731	16.47	0.0417	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		720.66580	1,334.200	16.85	0.9045	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		123.56580	48.200	16.85	0.0955	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	19/02/2016	Foreign Exchange Option	15.40	Call			914.15880	1,544.531	16.99	0.8966	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			130.65880	64.331	16.99	0.1034	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			492.12710	1,014.321	17.30	0.7552	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			368.62710	194.121	17.30	0.2448	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			844.91860	1,458.114	17.03	0.8663	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			179.21860	92.914	17.03	0.1337	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			868.45190	1,480.677	16.95	0.8544	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			200.75190	109.577	16.95	0.1456	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,426.08530	3,128.509	19.65	0.9810	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			15.78530	12.209	19.65	0.0190	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			285.60540	655.135	18.04	0.5353	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			925.30540	588.835	18.04	0.4647	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,216.04480	3,921.433	21.83	0.9921	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			5.74480	5.133	21.83	0.0079	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,067.24040	3,772.203	21.36	0.9908	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			6.94040	5.903	21.36	0.0092	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			636.52440	1,180.011	17.05	0.7635	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			376.22440	213.712	17.05	0.2365	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			558.20050	1,074.893	17.14	0.7283	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			447.90050	258.593	17.14	0.2717	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			488.45260	978.412	17.32	0.6906	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			528.15260	312.112	17.32	0.3094	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,046.40470	1,682.647	16.86	0.8834	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			156.10470	86.347	16.86	0.1166	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			664.26750	1,216.700	17.03	0.7747	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			353.96750	200.400	17.03	0.2253	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			642.00680	1,187.300	17.04	0.7658	2,246,371.41	1,892	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			371.70680	211.000	17.04	0.2342	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,431.34950	2,112.668	17.53	0.9328	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			71.04950	46.368	17.53	0.0672	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,379.51020	2,056.198	17.41	0.9281	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			79.21020	49.898	17.41	0.0719	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,303.10600	1,971.971	17.22	0.9204	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			92.80600	55.671	17.22	0.0796	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,269.64590	2,971.352	19.33	0.9768	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			19.34590	15.052	19.33	0.0232	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,250.14450	2,951.749	19.29	0.9762	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			19.84450	15.449	19.29	0.0238	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,701.46920	2,398.274	18.13	0.9525	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			41.16920	31.974	18.13	0.0475	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,289.15940	2,990.965	19.37	0.9773	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			18.85940	14.665	19.37	0.0227	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,279.40080	2,981.158	19.35	0.9770	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			19.10080	14.858	19.35	0.0230	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,423.16280	3,136.377	16.32	0.9603	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			60.66280	33.677	16.32	0.0397	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,533.75410	2,195.868	16.35	0.8741	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,051.94470	1,632.481	16.60	0.7707	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			449.44470	289.781	16.60	0.2293	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			211.25410	133.168	16.35	0.1259	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,526.20030	2,187.400	16.35	0.8729	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			213.70030	134.700	16.35	0.1271	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,518.66630	2,178.944	16.35	0.8717	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			216.16630	136.244	16.35	0.1283	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			198.40390	138.317	16.31	0.1065	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,161.94440	2,878.895	16.31	0.8927	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			200.34440	139.695	16.31	0.1073	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,178.07380	2,896.149	16.31	0.8944	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			196.47380	136.949	16.31	0.1056	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,170.00390	2,887.517	16.31	0.8935	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,275.59770	1,822.562	17.00	0.6718	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,008.69770	738.762	17.00	0.3282	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,271.45260	1,817.078	17.01	0.6705	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,014.55260	743.278	17.01	0.3295	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,279.75810	1,828.067	16.99	0.6731	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,002.85810	734.267	16.99	0.3269	0.00	0	0
Total € / R Option												2,246,371.41	1,892	463,852
Total € / R												1,235,529,415.51	75,176	573,735
AUS / R	On	11/12/2015	Foreign Exchange Future			11.09550		10.52840			0.0000	46,423,572.00	4,184	8,344
AUS / R	On	15/01/2016	Foreign Exchange Future			11.14110		10.57570			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			11.23000		10.65270			0.0000	67,952,730.00	6,051	8,076
AUS / R	On	13/06/2016	Foreign Exchange Future			11.37350		10.77680			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			11.54460		10.92870			0.0000	1,039,014.00	90	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.71260		11.07570			0.0000	0.00	0	0
Total AUS / R Future												115,415,316.00	10,325	17,173
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			928.41620	1,495.500	49.67	1.0000	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.01620	0.000	49.67	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,228.40010	1,795.500	45.94	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.00010	0.000	45.94	0.0000	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,278.40000	3,845.500	40.97	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	40.97	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			329.09600	895.552	50.28	0.9993	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			0.69600	0.052	50.28	0.0007	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,228.40000	3,795.500	40.97	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	40.97	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,178.40000	3,745.500	40.97	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	40.97	0.0000	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			644.15000	1,197.351	18.63	0.9751	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			18.45000	6.251	18.63	0.0249	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			634.93020	1,187.492	18.56	0.9745	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			19.23020	6.392	18.56	0.0255	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			625.73960	1,177.636	18.49	0.9739	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			20.03960	6.536	18.49	0.0261	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,156.70280	1,730.305	17.24	0.9734	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			14.00280	10.305	17.24	0.0266	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			70.48100	273.107	15.27	0.4388	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			817.78100	443.107	15.27	0.5612	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,176.04200	1,749.927	17.32	0.9744	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			13.34200	9.927	17.32	0.0256	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,166.36840	1,740.114	17.28	0.9739	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			13.66840	10.114	17.28	0.0261	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			884.90490	1,447.703	16.15	0.9549	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			32.20490	17.703	16.15	0.0451	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			409.79020	894.396	14.69	0.8558	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			157.09020	64.396	14.69	0.1442	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			814.26050	1,346.802	14.76	0.8810	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			137.46050	73.302	14.76	0.1190	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			829.71350	1,364.283	14.77	0.8845	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			132.91350	70.783	14.77	0.1155	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			821.97190	1,355.534	14.76	0.8827	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			135.17190	72.034	14.76	0.1173	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			228.28130	138.663	15.16	0.1604	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			949.86160	1,474.989	15.15	0.8380	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			231.16160	140.389	15.15	0.1620	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			964.12720	1,491.554	15.17	0.8413	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			225.42720	136.954	15.17	0.1587	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			956.98130	1,483.263	15.16	0.8396	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			853.73170	1,332.286	15.07	0.7558	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			438.03170	279.686	15.07	0.2442	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			848.39750	1,325.249	15.07	0.7539	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			442.69750	282.649	15.07	0.2461	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			843.09480	1,318.230	15.07	0.7520	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			447.39480	285.630	15.07	0.2480	0.00	0	0
Total AU\$ / R Option												0.00	0	1,203
Total AU\$ / R												115,415,316.00	10,325	18,376
CAD/ R	On	11/12/2015	Foreign Exchange Future			11.19080		10.73410			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.37740		10.91200			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.57270		11.08620			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			235.69600	691.018	44.10	0.9972	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			1.59600	0.218	44.10	0.0028	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			225.94880	681.037	43.87	0.9970	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	11/12/2015	Foreign Exchange Option	10.51	Put			1.84880	0.237	43.87	0.0030	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			245.47740	701.000	44.34	0.9974	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			1.37740	0.200	44.34	0.0026	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			216.99350	106.802	13.81	0.2233	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			329.85240	689.305	13.81	0.7846	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			207.85240	101.905	13.81	0.2154	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			324.39260	681.732	13.81	0.7807	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			212.39260	104.332	13.81	0.2193	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			318.99350	674.202	13.81	0.7767	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			537.27100	900.826	14.65	0.7425	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			321.07100	198.126	14.65	0.2575	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			532.00990	893.792	14.65	0.7397	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			325.80990	201.092	14.65	0.2603	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			526.78810	886.790	14.66	0.7368	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			330.58810	204.090	14.66	0.2632	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CF CANDCO	On	22/12/2015	Foreign Exchange Future			958.08630		350.05560			0.0000	0.00	0	0
Total CF CANDO CAGJ Future												0.00	0	0
Total CF CANDO CAGJ												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			15.39640		14.72040			0.0000	99,337,572.80	6,452	6,417
CHF / R	On	14/03/2016	Foreign Exchange Future			15.70920		15.02980			0.0000	112,980,566.40	7,192	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.04910		15.33940			0.0000	0.00	0	0
Total CHF / R Future												212,318,139.20	13,644	12,869
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			1.06640	0.027	52.42	0.0003	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			711.52280	1,386.428	52.17	0.9997	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			1.12280	0.028	52.17	0.0003	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			731.41300	1,406.426	52.66	0.9998	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			1.01300	0.026	52.66	0.0002	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			721.46640	1,396.427	52.42	0.9997	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			508.36200	974.519	17.31	0.7173	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			468.56200	255.319	17.31	0.2827	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			503.63860	968.003	17.32	0.7146	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			473.83860	258.803	17.32	0.2854	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			498.94800	961.517	17.33	0.7119	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			479.14800	262.317	17.33	0.2881	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,233.52010	1,821.829	16.49	0.8364	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			294.12010	172.729	16.49	0.1636	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,226.61890	1,813.413	16.48	0.8351	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			297.21890	174.313	16.48	0.1649	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,240.44690	1,830.256	16.50	0.8377	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
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			291.04690	171.157	16.50	0.1623	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												212,318,139.20	13,644	12,869
CNH / R	On	11/12/2015	Foreign Exchange Future			2.33550		2.23420			0.0000	58,644,405.00	25,110	158
CNH / R	On	14/03/2016	Foreign Exchange Future			2.34980		2.24830			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.37250		2.26680			0.0000	0.00	0	0
Total CNH / R Future												58,644,405.00	25,110	158
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,242.02430	3,255.021	77.22	0.9999	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.02430	0.021	77.22	0.0001	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,442.02250	3,455.020	81.79	0.9999	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.02250	0.020	81.79	0.0001	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,342.02340	3,355.021	79.50	0.9999	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.02340	0.021	79.50	0.0001	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			455.67440	260.546	17.87	0.2066	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			978.13560	1,781.610	17.84	0.7792	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			495.13560	283.610	17.84	0.2208	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			919.78910	1,706.177	17.81	0.7644	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			536.78910	308.177	17.81	0.2356	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,038.67440	1,858.546	17.87	0.7934	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			769.55090	508.671	17.52	0.2644	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,282.44710	2,063.879	17.50	0.7238	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			814.44710	538.879	17.50	0.2762	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,228.90070	1,995.333	17.48	0.7119	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			860.90070	570.333	17.48	0.2881	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,337.55090	2,133.671	17.52	0.7356	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												58,644,405.00	25,110	158
DKK / R	On	11/12/2015	Foreign Exchange Future			2.23590		2.14290			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.28110		2.18580			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.32850		2.22870			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,529.20740	2,459.057	65.02	0.9997	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.20740	0.057	65.02	0.0003	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,429.31990	2,359.061	62.72	0.9997	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.31990	0.061	62.72	0.0003	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,329.49480	2,259.066	60.42	0.9996	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.49480	0.066	60.42	0.0004	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			970.77760	1,709.932	20.15	0.7348	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			612.77760	398.932	20.15	0.2652	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
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			919.16900	1,641.175	20.16	0.7197	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			661.16900	430.175	20.16	0.2803	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,026.83300	1,780.283	20.13	0.7495	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			568.83300	369.283	20.13	0.2505	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			604.13060	430.963	19.96	0.2130	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,024.81610	2,867.118	19.97	0.8059	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			537.81610	382.118	19.97	0.1941	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,957.30510	2,791.012	19.97	0.7966	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			570.30510	406.012	19.97	0.2034	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,891.13060	2,715.963	19.96	0.7870	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			0.14910		0.14270			0.0000	0.00	0	694
KES / R	On	14/03/2016	Foreign Exchange Future			0.14850		0.14200			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14920		0.14110			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14650		0.14230			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			0.07630		0.07310			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07280		0.06830			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.07030		0.06570			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06900		0.06370			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			10.27260		9.67350			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			10.27220		9.67980			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.38900		9.77880			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.51060		9.88280			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.65810		10.01040			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			583.94610	1,182.609	63.49	0.9999	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			0.44610	0.009	63.49	0.0001	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			573.98850	1,172.609	62.98	0.9999	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			0.48850	0.009	62.98	0.0001	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			564.03490	1,162.609	62.47	0.9999	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			0.53490	0.009	62.47	0.0001	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			407.44810	993.721	31.74	0.9902	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			7.64810	1.521	31.74	0.0098	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			398.04270	983.762	31.55	0.9899	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
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			8.24270	1.562	31.55	0.0101	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			388.67900	973.805	31.36	0.9896	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			8.87900	1.605	31.36	0.0104	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			351.68890	933.989	30.62	0.9882	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			11.88890	1.789	30.62	0.0118	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			669.35020	1,255.564	12.99	0.9753	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			30.55020	6.564	12.99	0.0247	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			660.50230	1,245.686	12.94	0.9748	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			31.70230	6.685	12.94	0.0252	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			651.69030	1,235.810	12.89	0.9743	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			32.89030	6.810	12.89	0.0257	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			952.24730	1,534.339	14.87	0.9338	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			79.44730	33.739	14.87	0.0662	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			969.11130	1,553.054	14.90	0.9361	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			76.31130	32.454	14.90	0.0639	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			960.66640	1,543.691	14.88	0.9349	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			77.86640	33.091	14.88	0.0651	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			789.24680	1,321.529	14.59	0.8391	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			238.84680	123.429	14.59	0.1609	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			782.43150	1,313.277	14.58	0.8373	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			242.03150	125.177	14.58	0.1627	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			775.64670	1,305.045	14.57	0.8354	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			245.24670	126.945	14.57	0.1646	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	10,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09620		1.09710			0.0000	0.00	0	70
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09890		1.09980			0.0000	0.00	0	4,338
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10190		1.10280			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10590		1.10680			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,408
Total QUANTO € / \$												0.00	0	4,408
RAIN	On	11/12/2015	Foreign Exchange Future			26,358.52000		25,225.84000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			27,193.87000		25,991.84000			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			10.83900		10.36000			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.98880		10.50200			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.15390		10.64830			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,000.01500	1,479.009	74.86	0.9999	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.01500	0.009	74.86	0.0001	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,020.01170	1,499.008	75.82	0.9999	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.01170	0.008	75.82	0.0001	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,010.01430	1,489.008	75.34	0.9999	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.01430	0.008	75.34	0.0001	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			598.18850	1,044.680	14.58	0.9085	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			76.18850	35.880	14.58	0.0915	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			590.38560	1,035.758	14.58	0.9062	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			78.38560	36.958	14.58	0.0938	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			582.62990	1,026.861	14.59	0.9039	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			80.62990	38.061	14.59	0.0961	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			652.28650	1,074.473	14.97	0.8107	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			213.98650	130.573	14.97	0.1893	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			664.97190	1,090.140	14.97	0.8157	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			206.67190	126.240	14.97	0.1843	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			658.60770	1,082.293	14.97	0.8132	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			210.30770	128.393	14.97	0.1868	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			5.20710		4.99160			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.16670		4.94440			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.12320		4.90170			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			501.60700	717.100	58.11	1.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.00700	0.000	58.11	0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			491.61070	707.100	58.00	1.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.01070	0.000	58.00	0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			481.61090	697.100	57.88	1.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.01090	0.000	57.88	0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			469.23840	685.877	16.96	0.9521	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			14.83840	9.177	16.96	0.0479	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			460.04880	676.230	16.87	0.9503	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			15.64880	9.530	16.87	0.0497	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			450.89880	666.598	16.79	0.9484	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			16.49880	9.898	16.79	0.0516	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			269.37190	445.677	15.47	0.7645	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			127.67190	82.476	15.47	0.2355	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			263.14130	438.019	15.44	0.7591	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			131.44130	84.819	15.44	0.2409	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			256.99060	430.415	15.40	0.7535	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			135.29060	87.215	15.40	0.2465	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015			Foreign Exchange Future	1.38760	1.33160		0.0000		0.00	0	7,688
ZMW / R On 14/03/2016			Foreign Exchange Future	1.33430	1.27250		0.0000		0.00	0	1
ZMW / R On 13/06/2016			Foreign Exchange Future	1.22880	1.17290		0.0000		0.00	0	0
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									10930996044.11	741,730	1,106,535
Total Options									63752151.96	173,394	2,918,776
Grand Total:									10,994,748,196.07	915,124	4,025,311