



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: 04/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/01/2016 Foreign Exchange Future			15.58480		15.62540			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.59870		15.64150			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.60140		15.64440			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.60720		15.65010			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.64170		15.68450			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.64740		15.69030			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.68790		15.73110			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.70850		15.75180			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.72620		15.76950			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.72910		15.77250			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.73800		15.78130			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.74380		15.78720			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.75860		15.80200			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.77040		15.81390			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.77930		15.82280			0.0000	402,451,046.50	25,505	995,968
\$ / R On 15/03/2016 Foreign Exchange Future			15.78230		15.82580			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.78530		15.82870			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.80610		15.84950			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.82390		15.86730			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.87490		15.91840			0.0000	0.00	0	50
\$ / R On 18/04/2016 Foreign Exchange Future			15.88390		15.92750			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Future			15.90810		15.95180			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.95040		15.99430			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.95940		16.00340			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.00170		16.04590			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.01380		16.05800			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.03190		16.07630			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.03800		16.08230			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.04100		16.08540			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.05310		16.09750			0.0000	70,633,640.00	4,400	48,326
\$ / R	On	24/06/2016	Foreign Exchange Future			16.08630		16.13090			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.09840		16.14300			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.18950		16.23320			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.23730		16.28020			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.28510		16.32730			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.32010		16.36170			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.32650		16.36800			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.32970		16.37110			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.34240		16.38370			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.34880		16.38990			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.36160		16.40250			0.0000	9,816,960.00	600	34,274
\$ / R	On	28/09/2016	Foreign Exchange Future			16.39020		16.43070			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.48380		16.52320			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.59610		16.63410			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.65050		16.68790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.66760		16.70470			0.0000	16,650,932.40	999	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.88160		16.91910			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.10840		17.14930			0.0000	0.00	0	0
Total \$ / R Future												499,552,578.90	31,504	1,093,011
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			656.83750	607.489	38.09	0.9770	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			11.43750	2.689	38.09	0.0230	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			525.71900	470.675	35.13	0.9511	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			20.31900	5.875	35.13	0.0489	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			666.37280	617.346	38.30	0.9782	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			10.97280	2.546	38.30	0.0218	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,842.00450	1,799.434	30.77	0.9967	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			0.50450	0.734	30.77	0.0033	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,714.48080	2,671.468	35.18	0.9997	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.08080	0.068	35.18	0.0003	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			770.33780	726.185	19.20	0.9205	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			20.23780	18.985	19.20	0.0795	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			681.06510	636.741	19.27	0.8855	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			30.96510	29.541	19.27	0.1145	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,554.06330	1,510.305	26.32	0.9876	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			2.94390	2.463	27.09	0.0098	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			3.96330	3.104	26.32	0.0124	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	15/01/2016	Foreign Exchange Option	14.40	Call			1,256.69940	1,212.390	23.23	0.9781	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			6.59940	5.190	23.23	0.0219	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			864.58140	818.931	19.12	0.9470	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			14.48140	11.731	19.12	0.0530	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,653.04390	1,609.663	27.09	0.9902	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			630.86040	589.656	18.59	0.7560	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			106.36040	107.956	18.59	0.2440	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			519.19980	479.761	18.78	0.6788	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			154.69980	158.060	18.78	0.3212	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,186.54910	2,143.497	23.59	0.9941	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			2.04910	1.797	23.59	0.0059	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,223.07980	1,180.214	19.60	0.9445	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			18.57980	18.514	19.60	0.0555	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,884.57740	3,841.701	25.70	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.07740	0.001	25.70	0.0000	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,715.22760	2,672.232	25.88	0.9982	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.72760	0.532	25.88	0.0018	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,575.45320	2,532.433	25.28	0.9976	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.95320	0.733	25.28	0.0024	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,211.83320	1,169.001	19.24	0.9379	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			21.53320	21.601	19.24	0.0621	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,953.95280	1,910.861	21.97	0.9890	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			3.65280	3.461	21.97	0.0110	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,441.41920	1,398.963	19.89	0.9648	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			11.11920	11.563	19.89	0.0352	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,131.23870	4,088.032	27.63	0.9996	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.13870	0.132	27.63	0.0004	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			575.88080	540.502	18.72	0.6306	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			244.78080	252.602	18.72	0.3694	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,835.27820	1,791.077	18.43	0.9692	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			13.47820	12.577	18.43	0.0308	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,478.25310	1,435.151	17.52	0.9384	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			26.45310	26.651	17.52	0.0616	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			951.58830	911.329	17.91	0.8029	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			109.78830	112.829	17.91	0.1971	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,036.70340	996.615	17.82	0.8149	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			107.20340	110.415	17.82	0.1851	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			519.91510	489.923	18.87	0.5449	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			390.41510	403.723	18.87	0.4551	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,969.98620	3,926.727	25.49	0.9988	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.48620	0.526	25.49	0.0012	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,278.99500	2,235.905	20.31	0.9788	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			9.49500	9.705	20.31	0.0212	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,197.79680	1,156.778	17.76	0.8608	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			75.29680	77.678	17.76	0.1392	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,252.44220	1,211.514	17.62	0.8691	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		71.14220	73.514	17.62	0.1309	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,880.54730	1,837.918	18.50	0.9582	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		19.24730	19.918	18.50	0.0418	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		1,253.75000	1,213.044	17.68	0.8634	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		76.55000	79.244	17.68	0.1366	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		1,245.29760	1,204.644	17.69	0.8612	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		78.09760	80.844	17.69	0.1388	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,262.22600	1,221.471	17.68	0.8656	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		75.02600	77.671	17.68	0.1344	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,243.12330	1,202.882	17.69	0.8484	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		91.12330	94.282	17.69	0.1516	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,288.48630	3,245.217	23.15	0.9911	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		4.58630	4.817	23.15	0.0089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		253.03710	237.760	21.23	0.2757	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,180.23710	1,208.460	21.23	0.7243	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		17.41590	10.552	26.04	0.0169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,424.61590	4,461.252	26.04	0.9831	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		394.73650	372.952	19.99	0.3987	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		771.93650	793.652	19.99	0.6013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		352.50650	332.574	20.31	0.3639	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		869.70650	893.274	20.31	0.6361	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		309.67470	291.744	20.67	0.3270	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		986.87470	1,012.444	20.67	0.6730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		463.59350	439.028	19.54	0.4524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		640.79350	659.728	19.54	0.5476	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		424.42420	401.404	19.79	0.4223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		711.62420	732.104	19.79	0.5777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		410.97480	388.508	19.88	0.4117	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		738.17480	759.208	19.88	0.5883	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		566.45710	538.311	19.01	0.5255	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		493.65710	509.011	19.01	0.4745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		522.44800	495.732	19.20	0.4956	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		549.64800	566.432	19.20	0.5044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		467.31790	442.610	19.52	0.4552	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		634.51790	653.310	19.52	0.5448	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		655.40290	624.753	18.75	0.5807	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		402.60290	415.453	18.75	0.4193	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		645.01600	614.638	18.78	0.5745	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		412.21600	425.338	18.78	0.4255	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		639.87020	609.632	18.79	0.5714	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		417.07020	430.332	18.79	0.4286	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		676.56330	645.364	18.69	0.5931	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		383.76330	396.064	18.69	0.4069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		665.91760	634.994	18.72	0.5869	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		393.11760	405.694	18.72	0.4131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		660.64430	629.856	18.74	0.5838	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			397.84430	410.556	18.74	0.4162	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			870.88960	835.473	18.21	0.6946	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			248.08960	256.173	18.21	0.3054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			839.16990	804.352	18.28	0.6795	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			266.36990	275.052	18.28	0.3205	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			826.71020	792.137	18.31	0.6734	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			273.91020	282.837	18.31	0.3266	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			984.74800	947.432	17.96	0.7447	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			191.94800	198.132	17.96	0.2553	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			977.79630	940.587	17.98	0.7418	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			194.99630	201.287	17.98	0.2582	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			896.84830	860.964	18.15	0.7066	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			234.04830	241.665	18.15	0.2934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,013.08080	975.376	17.91	0.7560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			180.28080	186.076	17.91	0.2440	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,005.80460	968.179	17.92	0.7532	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			183.00460	188.879	17.92	0.2468	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			998.74780	961.224	17.93	0.7504	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			185.94780	191.924	17.93	0.2496	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,236.03200	1,196.296	17.79	0.8286	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			113.23200	116.996	17.79	0.1714	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,196.02180	1,156.595	17.81	0.8170	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			123.22180	127.295	17.81	0.1830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,079.85390	1,041.455	17.87	0.7798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			157.05390	162.155	17.87	0.2202	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,427.64130	1,386.688	17.69	0.8764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			74.84130	77.388	17.69	0.1236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,401.98570	1,361.173	17.70	0.8707	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			79.18570	81.873	17.70	0.1293	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,326.18010	1,285.820	17.74	0.8526	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			93.38010	96.520	17.74	0.1474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,657.21710	1,615.268	17.57	0.9192	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			44.41710	45.968	17.57	0.0808	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,612.13600	1,570.350	17.59	0.9119	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			49.33600	51.050	17.59	0.0881	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,567.47470	1,525.865	17.62	0.9041	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			54.67470	56.565	17.62	0.0959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,856.38220	1,814.029	18.21	0.9382	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			33.58220	34.729	18.21	0.0618	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,761.00040	1,718.820	17.89	0.9300	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			38.20040	39.520	17.89	0.0700	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,666.28090	1,624.301	17.57	0.9206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			43.48090	45.001	17.57	0.0794	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,087.46800	2,044.793	18.99	0.9543	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			24.66800	25.493	18.99	0.0457	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,913.88670	1,871.443	18.41	0.9427	0.00	0	788

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	13.94	Put			31.08670	32.143	18.41	0.0573	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,904.28940	1,861.860	18.38	0.9420	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			31.48940	32.560	18.38	0.0580	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,291.64910	2,248.770	19.67	0.9649	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			18.84910	19.470	19.67	0.0351	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,213.68140	2,170.873	19.41	0.9612	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			20.88140	21.573	19.41	0.0388	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,097.15400	2,054.467	19.02	0.9549	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			24.35400	25.167	19.02	0.0451	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,634.85530	2,591.749	20.81	0.9775	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			12.05530	12.449	20.81	0.0225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,575.81380	2,532.740	20.61	0.9757	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			13.01380	13.440	20.61	0.0243	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,340.48110	2,297.563	19.83	0.9671	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			17.68110	18.263	19.83	0.0329	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,030.04280	2,986.782	22.10	0.9865	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			7.24280	7.481	22.10	0.0135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,881.56720	2,838.354	21.62	0.9836	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			8.76720	9.054	21.62	0.0164	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,733.41270	2,690.260	21.13	0.9802	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			10.61270	10.960	21.13	0.0198	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,566.17050	3,522.835	23.68	0.9935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			3.37050	3.536	23.68	0.0065	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,277.97090	3,234.662	22.87	0.9903	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			5.17090	5.362	22.87	0.0097	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,089.51010	3,046.232	22.30	0.9875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			6.71010	6.932	22.30	0.0125	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,775.26140	3,731.906	24.26	0.9952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			2.46140	2.606	24.26	0.0048	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,765.29880	3,721.944	24.23	0.9951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			2.49880	2.644	24.23	0.0049	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,715.49380	3,672.144	24.09	0.9948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			2.69380	2.844	24.09	0.0052	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,874.91640	3,831.551	24.54	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			2.11640	2.251	24.54	0.0041	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,825.08270	3,781.722	24.40	0.9955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			2.28270	2.422	24.40	0.0045	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,785.22470	3,741.868	24.29	0.9953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			2.42470	2.568	24.29	0.0047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,024.48440	3,981.105	24.96	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			1.68440	1.805	24.96	0.0033	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,224.03810	4,180.640	25.51	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			1.23810	1.340	25.51	0.0025	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,994.56340	3,951.187	24.87	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			1.76340	1.887	24.87	0.0035	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,914.79180	3,871.423	24.65	0.9961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			1.99180	2.123	24.65	0.0039	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,773.31890	4,729.880	27.05	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.51890	0.580	27.05	0.0011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,273.94560	4,230.543	25.65	0.9977	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			1.14560	1.243	25.65	0.0023	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			554.77310	526.647	19.10	0.5145	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			518.97310	534.347	19.10	0.4855	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,504.22100	2,461.300	20.36	0.9717	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			15.52100	16.000	20.36	0.0283	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,303.39210	1,263.298	17.82	0.8413	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			104.69210	107.998	17.82	0.1587	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,073.74080	1,036.049	17.98	0.7554	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			194.24080	199.949	17.98	0.2446	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,207.17810	2,163.997	19.09	0.9535	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			27.67810	27.897	19.09	0.0465	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,391.41560	2,348.220	19.26	0.9604	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			24.11560	24.320	19.26	0.0396	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			915.20200	881.291	18.30	0.6781	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			297.90200	307.392	18.30	0.3219	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			553.60080	528.202	19.41	0.4822	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			646.30080	664.302	19.41	0.5178	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,070.40600	4,026.918	24.15	0.9950	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			3.10600	3.018	24.15	0.0050	0.00	0	250
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			665.59990	639.408	19.32	0.5167	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			637.19990	654.508	19.32	0.4833	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,019.00320	1,976.645	18.10	0.9148	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			61.50320	62.745	18.10	0.0852	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			911.39480	880.179	18.55	0.6360	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			403.89480	416.279	18.55	0.3640	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			562.13520	539.856	20.01	0.4375	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			900.33520	921.756	20.01	0.5625	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,157.06830	4,113.451	22.77	0.9923	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.26830	5.351	22.77	0.0077	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,487.23260	2,444.842	18.64	0.9489	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			35.43260	36.742	18.64	0.0511	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			822.92990	794.114	18.92	0.5800	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			531.12990	546.014	18.92	0.4200	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,827.16620	1,786.618	17.66	0.8673	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			112.86620	116.218	17.66	0.1327	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			962.02670	932.316	18.65	0.6215	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			477.72670	491.917	18.65	0.3785	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			752.41180	726.821	19.40	0.5186	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			729.01180	747.421	19.40	0.4814	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			751.41630	726.945	19.62	0.4987	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			835.51630	855.245	19.62	0.5013	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			560.11500	540.113	20.61	0.3954	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,214.21500	1,238.413	20.61	0.6046	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,252.92400	4,209.350	21.47	0.9900	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			7.02400	7.650	21.47	0.0100	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,590.24550	2,549.419	17.96	0.9411	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			44.34550	47.719	17.96	0.0589	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,487.76080	1,452.268	17.87	0.7697	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			249.76080	258.468	17.87	0.2303	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,886.06510	3,842.681	19.78	0.9858	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			9.76510	10.781	19.78	0.0142	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,108.98630	1,079.091	18.46	0.6436	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			482.68630	497.191	18.46	0.3564	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			950.90690	923.553	19.00	0.5764	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			648.60690	665.553	19.00	0.4236	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,683.52780	1,647.173	17.73	0.8074	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			201.22780	209.173	17.73	0.1926	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,828.29960	2,787.653	17.62	0.9541	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			32.89960	36.653	17.62	0.0459	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,818.85630	2,778.241	17.62	0.9535	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			33.45630	37.241	17.62	0.0465	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,809.42170	2,768.835	17.62	0.9528	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			34.02170	37.836	17.62	0.0472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,926.04700	2,885.248	17.50	0.9592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			28.54700	32.148	17.50	0.0408	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,840.81320	2,800.296	17.51	0.9538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			33.31320	37.196	17.51	0.0462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,831.38140	2,790.895	17.51	0.9531	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			33.88140	37.795	17.51	0.0469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,821.95650	2,781.501	17.51	0.9525	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			34.45650	38.401	17.51	0.0475	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,644.47150	2,604.613	17.52	0.9390	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			46.97150	51.513	17.52	0.0610	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,616.74440	2,576.978	17.53	0.9366	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			49.24440	53.878	17.53	0.0634	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,982.45150	1,944.598	17.59	0.8596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			134.95150	141.498	17.59	0.1404	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,779.54150	1,742.946	17.64	0.8231	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			182.04150	189.847	17.64	0.1769	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,519.50820	1,484.752	17.88	0.7629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			272.00820	281.652	17.88	0.2371	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,463.57260	1,429.241	17.93	0.7481	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			296.07260	306.141	17.93	0.2519	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,415.73130	1,381.779	17.98	0.7350	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			318.23130	328.679	17.98	0.2650	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			830.68820	806.028	19.48	0.5168	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			833.18820	852.928	19.48	0.4832	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			780.09500	756.513	19.70	0.4927	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			912.59500	933.413	19.70	0.5073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			675.10130	653.892	20.21	0.4400	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,107.60130	1,130.792	20.21	0.5600	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			590.55980	571.413	20.68	0.3949	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,303.05980	1,328.313	20.68	0.6051	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			558.05230	539.977	20.90	0.3768	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,390.55230	1,416.877	20.90	0.6232	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			525.50510	508.305	21.13	0.3582	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,488.00510	1,515.205	21.13	0.6418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			332.19420	320.062	22.81	0.2403	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,304.69420	2,336.962	22.81	0.7597	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,204.32410	3,162.654	17.48	0.9735	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			16.82410	19.554	17.48	0.0265	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,117.42850	3,076.021	17.48	0.9696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			19.92850	22.921	17.48	0.0304	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			317.36160	305.709	22.96	0.2308	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,389.86160	2,422.609	22.96	0.7692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,947.41260	3,904.117	19.68	0.9857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			9.91260	11.017	19.68	0.0143	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,350.24140	1,317.531	18.12	0.7032	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			389.34140	401.231	18.12	0.2968	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			682.52690	661.479	20.36	0.4316	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,191.62690	1,215.179	20.36	0.5684	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,693.51070	2,652.607	17.16	0.9378	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			50.51070	54.207	17.16	0.0622	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			702.99560	681.710	20.30	0.4381	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,179.99560	1,203.310	20.30	0.5619	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			582.95480	564.720	21.01	0.3757	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,479.95480	1,506.320	21.01	0.6243	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,351.70270	4,308.152	20.41	0.9882	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			8.70270	9.752	20.41	0.0118	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			582.34050	567.755	21.58	0.3509	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,799.14050	1,828.255	21.58	0.6491	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,444.07750	4,401.783	19.83	0.9862	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.87750	12.283	19.83	0.0138	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,784.61980	2,747.933	16.57	0.9364	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			51.41980	58.434	16.57	0.0636	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			659.57230	643.097	21.04	0.3900	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,556.37230	1,583.596	21.04	0.6100	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,597.38350	3,557.103	16.56	0.9759	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			17.18350	19.803	16.56	0.0241	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,337.33400	1,309.844	18.45	0.6506	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			577.13400	592.544	18.45	0.3494	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,877.21740	2,843.078	15.82	0.9383	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			49.91740	57.978	15.82	0.0617	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			621.32900	609.679	21.83	0.3490	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		1,994.02900	2,024.579	21.83	0.6510	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		574.22060	563.672	22.19	0.3259	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,176.92060	2,208.572	22.19	0.6741	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		4,540.52290	4,500.162	19.38	0.9842	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		13.22290	15.062	19.38	0.0158	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		632.02700	621.487	21.90	0.3472	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,070.32700	2,101.387	21.90	0.6528	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,912.38020	2,879.122	15.66	0.9382	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		50.68020	59.022	15.66	0.0618	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		2,735.79670	2,703.515	16.00	0.9189	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		74.09670	83.415	16.00	0.0811	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		644.85990	634.028	21.81	0.3533	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,023.15990	2,053.928	21.81	0.6467	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		2,674.03290	2,638.571	15.97	0.9121	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		86.03290	92.071	15.97	0.0879	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		756.37040	743.660	21.13	0.4030	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		1,688.37040	1,717.160	21.13	0.5970	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		641.52160	631.402	21.90	0.3497	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,070.42160	2,101.702	21.90	0.6503	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		2,922.38600	2,886.005	15.43	0.9402	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		51.28600	56.304	15.43	0.0598	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		1,819.15150	1,785.970	17.89	0.7493	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		385.45150	393.571	17.89	0.2507	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		484.19970	477.573	23.13	0.2721	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		2,810.49970	2,845.173	23.13	0.7279	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		3,114.35810	3,077.744	14.99	0.9558	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		34.45810	38.944	14.99	0.0442	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		3,132.84260	3,096.129	14.96	0.9572	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		32.94260	37.329	14.96	0.0428	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		3,123.59400	3,086.930	14.97	0.9565	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		33.69400	38.130	14.97	0.0435	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		2,148.92230	2,116.401	17.27	0.8168	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		246.42230	254.801	17.27	0.1832	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		740.22330	729.344	21.38	0.3885	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,837.72330	1,867.744	21.38	0.6115	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		693.04230	683.119	21.69	0.3673	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,990.54230	2,021.519	21.69	0.6327	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		387.11190	383.349	24.20	0.2203	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,534.61190	3,571.749	24.20	0.7797	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		3,126.92470	3,090.568	14.92	0.9559	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		34.42470	38.968	14.92	0.0441	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		3,191.80870	3,155.105	14.79	0.9610	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		29.30870	33.505	14.79	0.0390	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		3,145.40050	3,108.944	14.88	0.9574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		32.90050	37.344	14.88	0.0426	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		3,136.15620	3,099.750	14.90	0.9566	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		33.65620	38.150	14.90	0.0434	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		2,986.18240	2,948.118	15.19	0.9401	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		55.48240	57.918	15.19	0.0599	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		606.11340	598.448	22.45	0.3219	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,425.41340	2,458.248	22.45	0.6781	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		576.00190	568.927	22.66	0.3081	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,555.30190	2,588.727	22.66	0.6919	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,646.54680	4,608.374	18.99	0.9822	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		15.84680	18.174	18.99	0.0178	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,081.78620	3,036.375	14.46	0.9451	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		58.58620	52.574	14.46	0.0549	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		592.30290	586.259	23.00	0.3003	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,839.10290	2,872.459	23.00	0.6997	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		579.07020	573.184	23.10	0.2944	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,905.87020	2,939.384	23.10	0.7056	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,740.20910	4,703.600	18.57	0.9814	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		17.00910	19.800	18.57	0.0186	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		583.55510	578.551	23.66	0.2800	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,349.45510	3,382.451	23.66	0.7200	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		4,851.67570	4,817.488	18.12	0.9807	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		17.57570	21.388	18.12	0.0193	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,191.86680	3,143.705	13.77	0.9500	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		57.76680	47.605	13.77	0.0500	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,055.81240	4,016.019	15.09	0.9739	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		27.91240	25.519	15.09	0.0261	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		4,075.51760	4,035.939	15.15	0.9741	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		27.61760	25.439	15.15	0.0259	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		4,065.66510	4,025.979	15.12	0.9740	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		27.76510	25.479	15.12	0.0260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		3,430.24000	3,400.482	13.99	0.9564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		35.54000	42.882	13.99	0.0436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		3,259.96080	3,231.496	14.47	0.9405	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		55.26080	63.896	14.47	0.0595	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call		2,168.31090	2,136.953	17.70	0.7588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put		4,607.03390	4,643.328	26.21	0.7687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		4,921.58780	4,889.491	17.82	0.9806	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		16.88780	21.891	17.82	0.0194	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		3,696.28670	3,731.687	24.31	0.7279	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		3,448.50880	3,418.603	13.94	0.9579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		33.80880	41.003	13.94	0.0421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		3,439.36730	3,409.534	13.97	0.9572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		34.66730	41.934	13.97	0.0428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call		511.73390	510.928	26.21	0.2313	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put		3,126.62920	3,157.983	23.30	0.6895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call		665.72440	660.146	23.43	0.3040	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put		3,211.02440	3,242.546	23.43	0.6960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			596.82410	595.058	24.19	0.2750	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,642.12410	3,677.458	24.19	0.7250	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			590.98670	589.287	24.31	0.2721	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,909.83930	2,940.726	22.95	0.6717	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			709.14050	703.092	23.07	0.3220	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,984.44050	3,015.492	23.07	0.6780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			705.78020	699.776	23.09	0.3206	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,001.08020	3,032.176	23.09	0.6794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			681.32920	675.584	23.30	0.3105	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			596.25970	607.145	18.07	0.2961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,411.51350	1,397.063	19.52	0.5715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,106.81350	1,129.463	19.52	0.4285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			807.21140	800.092	22.35	0.3614	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,552.51140	2,582.492	22.35	0.6386	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			724.53930	718.326	22.95	0.3283	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			443.61090	449.353	17.70	0.2412	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,154.96490	2,123.832	17.72	0.7562	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			450.26490	456.232	17.72	0.2438	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,024.88760	1,996.126	17.89	0.7303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			520.18760	528.526	17.89	0.2697	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,900.95970	1,874.745	18.07	0.7039	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,215.00990	2,196.193	18.31	0.7188	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			635.90990	654.593	18.31	0.2812	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,209.10740	2,190.448	18.33	0.7176	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			640.00740	658.848	18.33	0.2824	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,203.21340	2,184.712	18.34	0.7165	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			644.11340	663.112	18.34	0.2835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			768.74420	801.380	18.69	0.2920	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,402.50740	2,394.390	18.70	0.7069	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			773.20740	805.990	18.70	0.2931	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,396.97720	2,389.006	18.71	0.7059	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			777.67720	810.606	18.71	0.2941	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,408.04420	2,399.780	18.69	0.7080	0.00	0	0
Total \$ / R Option												0.00	0	1,523,083
Total \$ / R												499,552,578.90	31,504	2,616,094
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.77930		15.82280			0.0000	3,297,873.70	209	1,142
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.05310		16.09750			0.0000	80,265.50	5	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.36160		16.40250			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.66760		16.70470			0.0000	100,005.60	6	0
Total \$ / R MAXI Future												3,478,144.80	220	1,373
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			343,688.67960	339,356.405	23.31	0.9922	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			408.67960	426.405	23.31	0.0078	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			342,694.76430	338,362.569	23.29	0.9921	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			414.76430	432.569	23.29	0.0079	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			341,700.93620	337,368.835	23.26	0.9920	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			420.93620	438.835	23.26	0.0080	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			270,017.95970	266,013.321	17.52	0.9435	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			4,267.95970	4,703.321	17.52	0.0565	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			269,087.21860	265,085.682	17.52	0.9428	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			4,337.21860	4,775.682	17.52	0.0572	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			268,157.37590	264,159.062	17.52	0.9420	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			4,407.37590	4,849.062	17.52	0.0580	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			180,211.08770	176,937.720	17.93	0.7410	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			40,961.08770	41,777.720	17.93	0.2590	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			181,534.90670	178,244.666	17.91	0.7440	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			40,284.90670	41,084.666	17.91	0.2560	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			180,872.12350	177,590.526	17.92	0.7425	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			40,622.12350	41,430.526	17.92	0.2575	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			215,493.16580	212,859.157	17.68	0.7579	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			44,023.16580	45,099.157	17.68	0.2421	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			214,909.68370	212,303.369	17.70	0.7564	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			44,439.68370	45,543.369	17.70	0.2436	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			214,328.77220	211,658.445	17.71	0.7551	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			44,858.77220	45,898.445	17.71	0.2449	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,478,144.80	220	1,373
£ / R	On	12/01/2016	Foreign Exchange Future			22.96480	23.18660		0.0000	0.00	0	15		
£ / R	On	26/02/2016	Foreign Exchange Future			23.15850	23.38220		0.0000	0.00	0	163		
£ / R	On	29/02/2016	Foreign Exchange Future			23.17170	23.39520		0.0000	0.00	0	56		
£ / R	On	07/03/2016	Foreign Exchange Future			23.20210	23.42600		0.0000	0.00	0	50		
£ / R	On	14/03/2016	Foreign Exchange Future			23.23290	23.45710		0.0000	26,880,465.30	1,157	33,495		
£ / R	On	13/06/2016	Foreign Exchange Future			23.64290	23.87270		0.0000	0.00	0	858		
£ / R	On	08/09/2016	Foreign Exchange Future			24.05820	24.28720		0.0000	0.00	0	0		
£ / R	On	19/09/2016	Foreign Exchange Future			24.11160	24.34010		0.0000	0.00	0	225		
£ / R	On	19/12/2016	Foreign Exchange Future			24.57960	24.80460		0.0000	0.00	0	0		
Total £ / R Future												26,880,465.30	1,157	34,862
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		4.93780	2.639	24.62	0.0093	0.00	0	0	
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		2,101.53780	1,877.439	24.62	0.9907	0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call		1,519.93110	1,347.588	19.92	0.7455	0.00	0	0	
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put		227.73110	279.088	19.92	0.2545	0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		1,585.84770	1,411.350	19.74	0.7556	0.00	0	0	
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		220.64770	269.650	19.74	0.2444	0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		1,577.61560	1,407.573	19.84	0.7326	0.00	0	0	
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		271.61560	325.473	19.84	0.2674	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		4,292.66930	4,069.892	23.53	0.9717	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		25.56930	26.992	23.53	0.0283	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	19.20	Call			4,282.85260	4,060.097	23.51	0.9715	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			25.75260	27.197	23.51	0.0285	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,273.03730	4,050.304	23.49	0.9713	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			25.93730	27.404	23.49	0.0287	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,785.66950	2,571.243	19.94	0.9095	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			78.56950	88.343	19.94	0.0905	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			663.21140	574.473	21.54	0.3916	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,156.11140	1,291.573	21.54	0.6084	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,540.37800	3,337.105	19.48	0.8784	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			167.67800	194.205	19.48	0.1216	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,531.64470	3,328.559	19.48	0.8777	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			168.94470	195.659	19.48	0.1223	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,549.11580	3,345.664	19.48	0.8792	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			166.41580	192.764	19.48	0.1208	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,660.38270	2,507.357	18.84	0.7184	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			633.18270	709.157	18.84	0.2816	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,653.72770	2,500.966	18.84	0.7174	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			636.52770	712.766	18.84	0.2826	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,061.03820	997.789	21.36	0.3745	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,623.83820	2,789.590	21.36	0.6255	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,425.58750	3,248.001	18.45	0.8179	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			338.38750	389.801	18.45	0.1821	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,667.04890	2,513.759	18.83	0.7194	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			629.84890	705.559	18.83	0.2806	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,256.82370	2,126.091	19.04	0.6460	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			916.72370	1,014.491	19.04	0.3540	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,251.00070	2,120.831	19.05	0.6449	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			920.90070	1,019.231	19.05	0.3551	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,262.66530	2,131.362	19.03	0.6470	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			912.56530	1,009.762	19.03	0.3530	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,968.25070	2,824.727	18.25	0.7086	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			803.65070	885.127	18.25	0.2914	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,961.94410	2,818.650	18.25	0.7077	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			807.34410	889.050	18.25	0.2923	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,974.56750	2,830.815	18.24	0.7095	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			799.96750	881.214	18.24	0.2905	0.00	0	0
Total £ / R Option												0.00	0	56,828
Total £ / R												26,880,465.30	1,157	91,690
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13261		0.13167			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13530		0.13435			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13840		0.13742			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,526
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,216.27750	1,295.370	16.42	0.9231	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	0.12	Put			49.07750	33.970	16.42	0.0769	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,167.35230	3,261.533	19.62	0.9996	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.15230	0.133	19.62	0.0004	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,173.42470	2,266.823	19.62	0.9868	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			6.22470	5.423	19.62	0.0132	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			871.42250	924.216	17.76	0.6545	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			436.72250	394.516	17.76	0.3455	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,455.76510	2,546.595	16.80	0.9720	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			21.06510	16.895	16.80	0.0280	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,561.27820	1,640.832	17.26	0.8652	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			126.57820	111.132	17.26	0.1348	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,797.32890	2,888.708	17.70	0.9469	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			55.52890	49.008	17.70	0.0531	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,924.06110	2,005.981	17.44	0.8519	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			182.26110	166.281	17.44	0.1481	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,225.07760	1,288.041	17.74	0.6892	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			483.27760	448.341	17.74	0.3108	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,526
€ / R	On	25/01/2016	Foreign Exchange Future			16.95670		17.13540			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.97050		17.14890			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.04800		17.22720			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.07340		17.25290			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.10970		17.28950			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.13570		17.31570			0.0000	4,609,503.30	269	69,598
€ / R	On	13/06/2016	Foreign Exchange Future			17.48200		17.66620			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.88250		18.06670			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.28820		18.47200			0.0000	0.00	0	4,500
Total € / R Future												4,609,503.30	269	85,689
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,526.88350	2,348.051	23.95	0.9956	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			1.48350	1.351	23.95	0.0044	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,516.91250	2,338.088	23.92	0.9955	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			1.51250	1.388	23.92	0.0045	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,506.94200	2,328.127	23.89	0.9954	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			1.54200	1.427	23.89	0.0046	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,287.76660	2,109.274	23.26	0.9919	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			2.36660	2.574	23.26	0.0081	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,218.11480	2,039.797	23.06	0.9904	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			2.71480	3.097	23.06	0.0096	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,639.15420	1,464.940	19.79	0.9601	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			10.25420	14.440	19.79	0.0399	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,003.91580	1,826.906	21.06	0.9815	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			5.01580	6.406	21.06	0.0185	0.00	0	100

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			1,844.33180	1,664.985	16.71	0.9594	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			17.13180	16.985	16.71	0.0406	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,237.62260	1,076.478	17.25	0.8427	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			70.42260	88.478	17.25	0.1573	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,740.53140	1,563.045	16.43	0.9376	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			27.63140	29.645	16.43	0.0624	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,759.02030	1,586.896	16.87	0.9163	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			39.52030	47.196	16.87	0.0837	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			2.32460	2.684	24.34	0.0045	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,118.54270	3,939.027	23.99	0.9944	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			2.84270	3.327	23.99	0.0056	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,472.39080	3,293.548	22.33	0.9870	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			6.69080	7.848	22.33	0.0130	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			362.98670	427.415	18.07	0.4150	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			14.76120	15.072	26.80	0.0211	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,599.06120	4,779.372	26.80	0.9789	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,296.13460	1,141.739	17.29	0.7940	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			130.43460	156.039	17.29	0.2060	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,268.02460	4,088.384	24.34	0.9955	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			163.11500	194.788	17.36	0.2433	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			861.93340	738.834	17.90	0.6263	0.00	0	1,275
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			306.23340	363.133	17.90	0.3737	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,460.46280	1,299.135	17.19	0.8389	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			94.76280	113.435	17.19	0.1611	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			778.68670	663.115	18.07	0.5850	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			101.22010	121.174	17.21	0.1696	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,418.58580	1,258.868	17.22	0.8282	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			102.88580	123.168	17.22	0.1718	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,379.08730	2,201.560	18.61	0.9561	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			23.38730	25.860	18.61	0.0439	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,178.81500	1,030.488	17.36	0.7567	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			25.92130	28.577	18.30	0.0485	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,983.15250	1,806.665	17.23	0.9304	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			37.45250	40.965	17.23	0.0696	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,293.88440	3,115.184	21.72	0.9842	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			8.18440	9.484	21.72	0.0158	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,426.92010	1,266.874	17.21	0.8304	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			15.53780	17.437	19.81	0.0294	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,437.54030	2,259.902	18.81	0.9590	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			21.84030	24.202	18.81	0.0410	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,333.52580	3,154.792	21.86	0.9849	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			7.82580	9.092	21.86	0.0151	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,291.62130	2,114.277	18.30	0.9515	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,323.61400	3,144.889	21.83	0.9847	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			7.91400	9.189	21.83	0.0153	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,313.70290	3,134.986	21.79	0.9845	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	14.01	Put			8.00290	9.286	21.79	0.0155	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,731.23780	2,553.137	19.81	0.9706	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,506.65900	2,338.741	17.26	0.8941	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			90.45900	106.741	17.26	0.1059	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,497.73620	2,329.911	17.26	0.8932	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,515.59000	2,347.582	17.27	0.8951	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			89.39000	105.582	17.27	0.1049	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			91.53620	107.911	17.26	0.1068	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,488.22730	3,311.881	17.85	0.9651	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			22.02730	29.881	17.85	0.0349	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,903.62580	1,748.769	17.09	0.8049	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			197.42580	226.769	17.09	0.1951	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			96.72760	109.496	16.65	0.0890	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,204.50240	3,033.233	16.66	0.9102	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			97.80240	110.733	16.66	0.0898	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,222.35970	3,050.766	16.65	0.9118	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			95.65970	108.266	16.65	0.0882	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,213.42760	3,041.996	16.65	0.9110	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			405.36120	452.038	17.15	0.2319	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,137.00160	2,017.498	17.45	0.7079	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			565.00160	629.298	17.45	0.2921	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,081.29710	1,963.714	17.52	0.6967	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			599.29710	665.514	17.52	0.3033	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			603.17960	669.609	17.52	0.3045	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,069.07670	1,951.918	17.53	0.6942	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			607.07670	673.718	17.53	0.3058	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			728.93560	691.632	21.72	0.3089	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,056.93560	3,203.432	21.72	0.6911	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,477.36120	2,340.238	17.15	0.7681	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			561.97780	537.088	22.96	0.2453	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,989.97780	4,148.888	22.96	0.7547	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,075.17960	1,957.809	17.52	0.6955	0.00	0	0
Total € / R Option												0.00	0	336,945
Total € / R												4,609,503.30	269	422,634
AUS / R	On	15/01/2016	Foreign Exchange Future			11.21110		11.44750			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			11.30190		11.53980			0.0000	2,203,870.50	195	13,758
AUS / R	On	13/06/2016	Foreign Exchange Future			11.45170		11.69270			0.0000	0.00	0	2,608
AUS / R	On	19/09/2016	Foreign Exchange Future			11.62750		11.86960			0.0000	1,046,475.00	90	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.80850		12.05080			0.0000	0.00	0	0
Total AUS / R Future												3,250,345.50	285	16,869
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,498.42010	1,263.230	30.12	0.9895	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.92010	2.130	30.12	0.0105	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,488.45900	1,253.319	30.06	0.9891	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	Put			0.95900	2.219	30.06	0.0109	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,478.49960	1,243.411	30.00	0.9887	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			0.99960	2.312	30.00	0.0113	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,752.13010	1,518.250	19.20	0.9589	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			12.33010	16.350	19.20	0.0411	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,175.62990	961.616	17.60	0.8681	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			35.82990	59.716	17.60	0.1319	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			432.15320	310.672	18.04	0.4721	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			292.35320	408.772	18.04	0.5279	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,056.90720	1,821.109	20.54	0.9766	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			7.10720	9.209	20.54	0.0234	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,047.03470	1,811.282	20.50	0.9761	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			7.23470	9.382	20.50	0.0239	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,037.16450	1,801.457	20.45	0.9757	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			7.36450	9.557	20.45	0.0243	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			54.78640	77.570	16.76	0.1182	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,665.62530	1,446.798	16.78	0.8850	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			52.92530	75.098	16.78	0.1150	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,656.54850	1,438.025	16.77	0.8834	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			53.84850	76.325	16.77	0.1166	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,647.48640	1,429.270	16.76	0.8818	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			112.43730	142.061	16.49	0.1574	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,789.23930	1,576.048	16.50	0.8458	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			109.63930	138.548	16.50	0.1542	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,780.63230	1,567.796	16.50	0.8442	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			111.03230	140.296	16.50	0.1558	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,772.03730	1,559.561	16.49	0.8426	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,617.57660	1,422.101	16.27	0.7630	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			236.77660	283.601	16.27	0.2370	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,609.74860	1,414.989	16.27	0.7612	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			238.94860	286.489	16.27	0.2388	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,625.41990	1,429.234	16.27	0.7649	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			234.61990	280.734	16.27	0.2351	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												3,250,345.50	285	17,469
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.36750		11.40090			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.56900		11.60360			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			95.51070	98.455	15.38	0.2176	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			701.73000	671.010	15.36	0.7907	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			90.83000	93.510	15.36	0.2093	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			694.04990	663.436	15.37	0.7866	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			93.14990	95.936	15.37	0.2134	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			686.41070	655.955	15.38	0.7824	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			922.02920	895.396	15.64	0.7427	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			188.42920	196.396	15.64	0.2573	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			914.88450	888.305	15.64	0.7399	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			191.28450	199.305	15.64	0.2601	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			907.77240	881.244	15.64	0.7370	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			194.17240	202.244	15.64	0.2630	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CHF / R	On	14/03/2016	Foreign Exchange Future			15.77430		16.02070			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.11990		16.37280			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,183.63680	988.710	18.69	0.7466	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			152.93680	204.410	18.69	0.2534	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,176.06800	981.784	18.70	0.7439	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			155.36800	207.484	18.70	0.2561	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,168.52800	974.889	18.72	0.7412	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			157.82800	210.589	18.72	0.2588	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,137.91590	1,914.031	18.67	0.8358	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			155.11590	184.131	18.67	0.1642	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,129.38790	1,905.734	18.66	0.8346	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			156.58790	185.834	18.66	0.1654	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,120.86880	1,897.447	18.65	0.8333	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			158.06880	187.547	18.65	0.1667	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.35670		2.38410			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.37670		2.40320			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			2,027.93670	1,794.436	19.37	0.8034	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			186.93670	227.436	19.37	0.1966	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,946.49250	1,716.425	19.34	0.7885	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			205.49250	249.425	19.34	0.2115	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			2,110.71110	1,873.958	19.40	0.8176	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			169.71110	206.958	19.40	0.1824	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,375.75580	2,176.626	19.06	0.7382	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			443.75580	509.627	19.06	0.2618	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,303.11000	2,107.169	19.05	0.7265	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			471.11000	540.169	19.05	0.2735	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,231.63620	2,038.962	19.04	0.7146	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			499.63620	571.962	19.04	0.2854	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158
DKK / R	On	14/03/2016	Foreign Exchange Future			2.30340		2.32780			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.35200		2.37690			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,997.16370	1,792.148	20.64	0.7903	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			219.16370	258.148	20.64	0.2097	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,918.81100	1,717.183	20.66	0.7751	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			240.81100	283.183	20.66	0.2249	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			2,076.98840	1,868.745	20.62	0.8051	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			198.98840	234.745	20.62	0.1949	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			3,084.28090	2,885.950	21.05	0.8107	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			315.28090	365.950	21.05	0.1893	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,241.55510	3,039.676	20.99	0.8293	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			272.55510	319.676	20.99	0.1707	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,162.37560	2,962.271	21.02	0.8201	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			293.37560	342.271	21.02	0.1799	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.15220		0.15140			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15200		0.15070			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15250		0.15070			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07040		0.07050			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06640		0.06700			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06410		0.06480			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.62410		10.81180			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.75150		10.94220			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.90160		11.09240			0.0000	0.00	0	0
Total NZ\$ / 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
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,675.16410	1,487.904	15.94	0.9858	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.36410	3.804	15.94	0.0142	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,665.22370	1,477.978	15.88	0.9855	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.42370	3.878	15.88	0.0145	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,655.28450	1,468.053	15.82	0.9852	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			3.48450	3.953	15.82	0.0148	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,950.91340	1,766.455	16.59	0.9514	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			18.71340	24.955	16.59	0.0486	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,970.29210	1,785.653	16.65	0.9529	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			18.09210	24.153	16.65	0.0471	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,960.60030	1,776.051	16.62	0.9522	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			18.40030	24.551	16.62	0.0478	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,704.19540	1,529.890	15.23	0.8790	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			71.79540	88.290	15.23	0.1210	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,695.34440	1,521.363	15.23	0.8773	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			72.94440	89.763	15.23	0.1227	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,686.50800	1,512.856	15.23	0.8756	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			74.10800	91.256	15.23	0.1244	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08600		1.09430			0.0000	2,094,894.00	1,929	6,335
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08900		1.09740			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09300		1.10150			0.0000	0.00	0	0
Total QUANTO € / \$ Future												2,094,894.00	1,929	6,335
Total QUANTO € / \$												2,094,894.00	1,929	6,335
RAIN	On	13/06/2016	Foreign Exchange Future			27,505.46000		27,712.78000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			11.04330		11.17800			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.20660		11.34550			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,220.89760	1,088.106	16.06	0.9298	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			22.89760	24.806	16.06	0.0702	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,211.31290	1,078.955	16.07	0.9278	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			23.31290	25.655	16.07	0.0722	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,201.73610	1,069.828	16.07	0.9258	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			23.73610	26.528	16.07	0.0742	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,237.90890	1,120.508	16.25	0.8204	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			102.40890	123.908	16.25	0.1796	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	13/06/2016	Foreign Exchange Option	10.19	Call			1,254.56580	1,136.404	16.25	0.8251	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			99.06580	119.804	16.25	0.1749	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,246.13840	1,128.442	16.25	0.8228	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			100.63840	121.842	16.25	0.1772	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.22540		5.30320			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.18100		5.25570			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			819.42190	743.411	20.43	0.9591	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			6.22190	8.011	20.43	0.0409	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			809.64210	733.722	20.34	0.9575	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			6.44210	8.322	20.34	0.0425	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			799.87060	724.046	20.24	0.9559	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			6.67060	8.646	20.24	0.0441	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			562.64240	499.056	17.47	0.7848	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			66.94240	78.056	17.47	0.2152	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			554.54720	491.252	17.43	0.7799	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			68.84720	80.252	17.43	0.2201	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			546.49560	483.496	17.40	0.7748	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			70.79560	82.496	17.40	0.2252	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.36510		1.37140			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.30920		1.31070			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												539865931.80	35,364	1,257,544
Total Options												0.00	0	1,917,456
Grand Total:												539,865,931.80	35,364	3,175,000