



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: 15/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/01/2016 Foreign Exchange Future			16.71980		16.55150			0.0000	167,198,000.00	10,000	0
\$ / R On 20/01/2016 Foreign Exchange Future			16.72270		16.54430			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.72270		16.54720			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.72560		16.55010			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.74030		16.56470			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.74600		16.57080			0.0000	0.00	0	212
\$ / R On 10/02/2016 Foreign Exchange Future			16.78040		16.60750			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			16.78620		16.61360			0.0000	0.00	0	506
\$ / R On 15/02/2016 Foreign Exchange Future			16.79480		16.62280			0.0000	0.00	0	4,330
\$ / R On 16/02/2016 Foreign Exchange Future			16.79760		16.62590			0.0000	0.00	0	993
\$ / R On 17/02/2016 Foreign Exchange Future			16.80050		16.62890			0.0000	0.00	0	300
\$ / R On 19/02/2016 Foreign Exchange Future			16.80620		16.63500			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.82510		16.65340			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.82850		16.65650			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.83880		16.66570			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.84570		16.67180			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.86280		16.68710			0.0000	0.00	0	301
\$ / R On 11/03/2016 Foreign Exchange Future			16.87650		16.69940			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.88680		16.70850			0.0000	452,853,315.60	26,817	965,113
\$ / R On 15/03/2016 Foreign Exchange Future			16.89020		16.71160			0.0000	0.00	0	350
\$ / R On 16/03/2016 Foreign Exchange Future			16.89360		16.71470			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	23/03/2016	Foreign Exchange Future			16.91730		16.73620			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			16.93600		16.75540			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			16.95790		16.77780			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.96100		16.78090			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.96410		16.78410			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.98910		16.80970			0.0000	1,953,746.50	115	891
\$ / R	On	18/04/2016	Foreign Exchange Future			16.99850		16.81930			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			17.02440		16.84500			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			17.07040		16.89010			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			17.08020		16.89980			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			17.12610		16.94490			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			17.13930		16.95780			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			17.15900		16.97710			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			17.16550		16.98360			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			17.16880		16.98680			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			17.18190		16.99970			0.0000	473,275,435.50	27,545	74,313
\$ / R	On	24/06/2016	Foreign Exchange Future			17.21800		17.03510			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			17.23110		17.04800			0.0000	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Future			17.32430		17.13950			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			17.32780		17.14290			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			17.38040		17.19410			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			17.43290		17.24520			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			17.47140		17.28270			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			17.47840		17.28950			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			17.48190		17.29290			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			17.49590		17.30650			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			17.50290		17.31330			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			17.51690		17.32700			0.0000	9,108,788.00	520	34,424
\$ / R	On	28/09/2016	Foreign Exchange Future			17.54840		17.35770			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			17.64760		17.45440			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.76990		17.57300			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.82920		17.63040			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.84770		17.64840			0.0000	26,236,119.00	1,470	10,872
\$ / R	On	13/03/2017	Foreign Exchange Future			18.07250		17.87270			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			18.27270		18.08160			0.0000	0.00	0	0
Total \$ / R Future												1,130,625,404.60	66,467	1,094,456
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			1,651.50650	1,819.800	14.22	1.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			0.00650	0.000	14.22	0.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			1,551.51010	1,719.800	14.22	1.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			0.01010	0.000	14.22	0.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			2,451.50000	2,619.800	14.22	1.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			0.00000	0.000	14.22	0.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			0.00000	0.000	14.22	0.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			2,151.50000	2,319.800	14.22	1.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			0.00000	0.000	14.22	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	15/01/2016	Foreign Exchange Option	14.80	Call			1,751.50140	1,919.800	14.22	1.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			0.00140	0.000	14.22	0.0000	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			2,551.50000	2,719.800	14.22	1.0000	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call			899.51760	1,075.851	26.79	0.9834	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put			5.21760	3.151	26.79	0.0166	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call			745.45530	919.192	26.13	0.9679	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put			11.15530	6.492	26.13	0.0321	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call			587.99620	749.238	24.09	0.9287	0.00	0	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put			30.79620	16.538	24.09	0.0713	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			897.30620	1,071.420	24.76	0.9736	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			7.20620	5.820	24.76	0.0264	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			3,064.77280	3,240.349	33.68	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.07280	0.049	33.68	0.0002	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			2,086.02350	2,261.142	29.48	0.9969	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1.32350	0.842	29.48	0.0031	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			1,411.88380	1,585.386	26.21	0.9826	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			7.18380	5.086	26.21	0.0174	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			3,594.70320	3,770.301	31.46	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00320	0.001	31.46	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			3,454.71110	3,630.303	32.33	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.01110	0.003	32.33	0.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			1,254.64740	1,426.589	24.61	0.9777	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			9.94740	6.289	24.61	0.0223	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,764.70000	4,940.300	24.25	1.0000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	0.000	24.25	0.0000	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			2,072.58530	2,247.295	28.36	0.9956	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			1.78530	1.295	28.36	0.0044	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,831.01330	3,006.153	31.26	0.9994	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.21330	0.153	31.26	0.0006	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			2,311.72250	2,486.667	29.27	0.9977	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.92250	0.667	29.27	0.0023	0.00	0	0
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Call			735.65950	857.563	19.67	0.8216	0.00	0	5,000
\$ / R	On	10/02/2016	Foreign Exchange Option	16.01	Put			138.15950	87.163	19.67	0.1784	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Call			384.02220	450.607	20.80	0.5635	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.66	Put			430.42220	324.407	20.80	0.4365	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Call			371.70640	435.448	20.84	0.5511	0.00	0	5,000
\$ / R	On	12/02/2016	Foreign Exchange Option	16.69	Put			448.10640	339.248	20.84	0.4489	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			5,013.61760	5,186.212	33.77	1.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.01760	0.011	33.77	0.0000	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			1,247.44840	1,409.352	20.04	0.9430	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			33.84840	23.152	20.04	0.0570	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Call			354.63670	410.315	20.64	0.5178	0.00	0	0
\$ / R	On	15/02/2016	Foreign Exchange Option	16.78	Put			511.83670	395.515	20.64	0.4822	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Call			432.69750	503.597	20.42	0.5855	0.00	0	0
\$ / R	On	16/02/2016	Foreign Exchange Option	16.61	Put			416.79750	315.997	20.42	0.4145	0.00	0	0
\$ / R	On	17/02/2016	Foreign Exchange Option	16.64	Call			618.55010	496.611	20.51	0.5740	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	17/02/2016	Foreign Exchange Option	16.64	Put			629.65010	336.111	20.51	0.4260	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,739.16190	1,904.239	19.33	0.9788	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			14.16190	8.039	19.33	0.0212	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			2,708.43470	2,878.623	24.39	0.9942	10,363,044.24	3,600	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			3.43470	2.423	24.39	0.0058	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			2,340.77140	2,509.926	22.48	0.9907	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			5.77140	3.726	22.48	0.0093	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			1,112.89590	1,251.849	19.20	0.8785	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			99.49590	66.749	19.20	0.1215	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			4,853.46720	5,025.155	29.42	0.9999	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.06720	0.055	29.42	0.0001	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			3,156.15420	3,327.674	26.18	0.9947	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			2.75420	2.574	26.18	0.0053	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			1,831.40300	1,998.106	20.12	0.9710	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			18.00300	13.006	20.12	0.0290	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			2,021.07820	2,189.478	21.01	0.9762	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			14.57820	10.978	21.01	0.0238	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			2,080.77310	2,250.418	20.99	0.9757	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			15.07310	11.618	20.99	0.0243	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			2,751.52500	2,923.871	23.85	0.9897	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			5.82500	5.071	23.85	0.0103	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			2,069.14890	2,239.118	20.91	0.9729	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			17.34890	13.418	20.91	0.0271	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			2,088.66750	2,258.782	20.99	0.9736	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			16.86750	13.082	20.99	0.0264	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			2,078.90670	2,248.949	20.95	0.9733	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			17.10670	13.249	20.95	0.0267	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			2,059.81740	2,229.785	20.59	0.9678	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			22.71740	16.985	20.59	0.0322	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			4,170.45820	4,347.328	26.28	0.9984	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			1.05820	0.828	26.28	0.0016	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			37.45020	43.076	27.41	0.0566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			3,558.95020	3,386.276	27.41	0.9434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Call			4.45800	4.987	27.14	0.0084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	22.05	Put			5,345.95800	5,168.187	27.14	0.9916	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Call			403.92010	453.899	21.56	0.4383	0.00	0	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	17.18	Put			875.42010	747.099	21.56	0.5617	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Call			0.00000	380.480	22.06	0.3822	15,219,184.00	40,000	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	17.41	Put			0.00000	903.680	22.06	0.6178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call			0.00000	0.000	27.14	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put			133,291.50000	133,113.200	27.14	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Call			0.00000	731.093	20.38	0.6129	7,310,932.00	10,000	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.55	Put			0.00000	394.293	20.38	0.3871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			556.76930	629.552	20.71	0.5554	0.00	0	35,201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			598.26930	492.752	20.71	0.4446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	23.15	Call			1.09300	1.201	27.14	0.0023	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	23.15	Put			6,442.59300	6,264.401	27.14	0.9977	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call			753.48810	850.891	20.03	0.6733	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put			384.98810	304.091	20.03	0.3267	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Call			0.00000	786.435	20.21	0.6417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.45	Put			0.00000	349.635	20.21	0.3583	3,496,350.00	10,000	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Call			0.00000	200.213	23.82	0.2245	3,753,991.88	18,750	12,500
\$ / R	On	14/03/2016	Foreign Exchange Option	18.24	Put			0.00000	1,553.413	23.82	0.7755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			862.11880	971.092	19.71	0.7266	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			303.61880	234.292	19.71	0.2734	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call			832.44400	938.375	19.80	0.7128	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put			323.94400	251.575	19.80	0.2872	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Call			517.02490	583.234	20.88	0.5271	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.85	Put			658.52490	546.434	20.88	0.4729	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			962.31490	1,081.979	19.50	0.7689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			243.81490	185.180	19.50	0.2311	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			955.81860	1,074.719	19.51	0.7664	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			247.31860	187.919	19.51	0.2336	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			670.60580	758.377	20.29	0.6273	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			462.10580	371.577	20.29	0.3727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Call			1,114.54690	1,248.531	19.32	0.8212	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.77	Put			176.04690	131.731	19.32	0.1788	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			1,056.50410	1,186.493	19.38	0.8029	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			198.00410	149.693	19.38	0.1971	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Call			792.20900	893.869	19.91	0.6932	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.27	Put			353.70900	277.070	19.91	0.3068	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call			1,251.44360	1,393.872	19.17	0.8589	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put			132.94360	97.072	19.17	0.1411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			1,243.61810	1,385.599	19.18	0.8569	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			135.11810	98.799	19.18	0.1431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			886.41780	997.822	19.65	0.7375	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			287.91780	221.022	19.65	0.2625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call			1,282.99790	1,427.190	19.14	0.8666	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put			124.49790	90.390	19.14	0.1334	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call			1,275.07250	1,418.827	19.15	0.8647	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			126.57250	92.027	19.15	0.1353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call			1,022.17220	1,148.563	19.42	0.7911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put			213.67220	161.763	19.42	0.2089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			1,514.38900	1,669.601	18.91	0.9134	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			75.88900	52.801	18.91	0.0866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Call			0.00000	1,511.988	19.06	0.8847	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.45	Put			0.00000	75.188	19.06	0.1153	1,691,736.75	22,500	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			1,129.33170	1,264.294	19.30	0.8256	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			170.83170	127.494	19.30	0.1744	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			1,609.84900	1,770.198	18.98	0.9267	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			61.34900	43.398	18.98	0.0733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			1,574.86550	1,732.450	18.85	0.9231	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	15.20	Put			66.36550	45.650	18.85	0.0769	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call			1,267.17010	1,410.487	19.15	0.8627	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put			128.67010	93.687	19.15	0.1373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,745.04170	1,912.716	19.45	0.9389	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			46.54170	35.916	19.45	0.0611	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			1,726.27950	1,893.634	19.39	0.9374	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			47.77950	36.834	19.39	0.0626	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call			1,298.92420	1,443.980	19.12	0.8703	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put			120.42420	87.180	19.12	0.1297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,848.77300	2,018.063	19.80	0.9466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			40.27300	31.263	19.80	0.0534	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,763.83600	1,931.821	19.51	0.9404	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			45.33600	35.021	19.51	0.0596	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			1,531.56940	1,687.475	18.89	0.9162	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			73.06940	50.675	18.89	0.0838	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			2,039.41560	2,211.097	20.42	0.9582	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			30.91560	24.297	20.42	0.0418	0.00	0	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,991.53330	2,162.677	20.27	0.9555	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			33.03330	25.877	20.27	0.0445	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			1,716.91090	1,884.101	19.36	0.9367	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			48.41090	37.301	19.36	0.0633	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			2,261.26480	2,434.987	21.15	0.9685	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			22.76480	18.187	21.15	0.0315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			2,232.19510	2,405.687	21.05	0.9673	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			23.69510	18.887	21.05	0.0327	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,754.43500	1,922.266	19.48	0.9397	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			45.93500	35.466	19.48	0.0603	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			2,514.56920	2,689.913	21.97	0.9772	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			16.06920	13.113	21.97	0.0228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			2,465.68560	2,640.764	21.81	0.9757	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			17.18560	13.964	21.81	0.0243	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Call			1,943.79240	2,114.360	20.11	0.9527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.80	Put			35.29240	27.560	20.11	0.0473	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,720.60710	2,896.869	22.63	0.9824	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			12.10710	10.069	22.63	0.0176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			2,622.35750	2,798.218	22.31	0.9801	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			13.85750	11.418	22.31	0.0199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			2,145.21270	2,317.953	20.77	0.9635	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			26.71270	21.153	20.77	0.0365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,957.24310	3,134.244	23.38	0.9870	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			8.74310	7.444	23.38	0.0130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,779.66320	2,956.137	22.82	0.9837	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			11.16320	9.337	22.82	0.0163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			2,416.87800	2,591.670	21.65	0.9741	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			18.37800	14.870	21.65	0.0259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			3,165.06400	3,342.514	24.04	0.9900	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		6.56400	5.714	24.04	0.0100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		3,085.82280	3,263.120	23.79	0.9889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		7.32280	6.320	23.79	0.0111	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		2,524.35470	2,699.749	22.00	0.9774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		15.85470	12.949	22.00	0.0226	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,512.40610	3,690.042	24.78	0.9942	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		3.90610	3.242	24.78	0.0058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		3,452.80900	3,630.390	24.66	0.9936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		4.30900	3.591	24.66	0.0064	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call		2,769.81520	2,946.255	22.78	0.9835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put		11.31520	9.455	22.78	0.0165	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		3,910.50110	4,088.412	25.55	0.9970	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		2.00110	1.612	25.55	0.0030	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		3,761.07920	3,938.903	25.26	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		2.57920	2.103	25.26	0.0039	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		2,967.12500	3,144.151	23.41	0.9871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		8.62500	7.351	23.41	0.0129	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		4,449.27840	4,627.397	26.59	0.9989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		0.77840	0.597	26.59	0.0011	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		4,159.80040	4,337.825	26.03	0.9981	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		1.30040	1.025	26.03	0.0019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		3,214.62930	3,392.165	24.20	0.9906	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		6.12930	5.365	24.20	0.0094	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		4,659.03190	4,837.199	26.99	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		0.53190	0.399	26.99	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		4,649.04180	4,827.207	26.98	0.9992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		0.54180	0.407	26.98	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		3,611.81240	3,789.530	24.97	0.9951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		3.31240	2.730	24.97	0.0049	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		4,758.94250	4,937.128	27.19	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		0.44250	0.328	27.19	0.0006	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		4,708.98530	4,887.162	27.09	0.9993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		0.48530	0.362	27.09	0.0007	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		3,970.30610	4,148.248	25.67	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		1.80610	1.448	25.67	0.0027	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		4,908.83460	5,087.033	27.38	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		0.33460	0.233	27.38	0.0005	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		4,878.85390	5,057.054	27.38	0.9995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		0.35390	0.254	27.38	0.0005	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		4,599.09350	4,777.248	26.88	0.9991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		0.59350	0.448	26.88	0.0009	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		5,108.70630	5,286.927	27.38	0.9997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		0.20630	0.127	27.38	0.0003	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		4,798.91090	4,977.103	27.26	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		0.41090	0.304	27.26	0.0006	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		4,669.02230	4,847.192	27.01	0.9992	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	12.04	Put			0.52230	0.391	27.01	0.0008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			5,658.53520	5,836.820	27.38	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.03520	0.020	27.38	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			5,158.67760	5,336.909	27.38	0.9998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.17760	0.109	27.38	0.0002	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			1,106.19890	1,239.191	19.37	0.8152	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			184.59890	138.991	19.37	0.1848	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			3,380.10410	3,558.124	24.43	0.9921	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			5.40410	4.524	24.43	0.0079	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			2,115.07520	2,287.654	20.66	0.9596	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			30.37520	24.054	20.66	0.0404	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			3,076.05660	3,256.179	23.12	0.9856	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			9.85660	8.879	23.12	0.0144	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,822.06730	1,990.361	19.44	0.9331	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			55.86730	43.061	19.44	0.0669	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,598.52750	1,754.590	18.66	0.9014	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			93.12750	68.590	18.66	0.0986	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			1,060.36640	1,184.974	19.26	0.7667	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			264.96640	208.973	19.26	0.2333	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,956.38180	5,136.721	27.00	0.9988	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.98180	0.721	27.00	0.0012	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			3,263.72680	3,443.731	22.94	0.9877	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			8.32680	7.731	22.94	0.0123	0.00	0	150
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			1,156.51100	1,286.226	19.12	0.7827	0.00	0	5,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			248.71100	198.326	19.12	0.2173	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Call			657.56030	735.959	20.46	0.5602	3,679,796.00	5,000	0
\$ / R	On	05/04/2016	Foreign Exchange Option	16.79	Put			669.76030	568.059	20.46	0.4398	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			1,050.96210	1,170.450	19.27	0.7444	0.00	0	5,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			310.06210	249.450	19.27	0.2556	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			943.93650	1,052.142	19.55	0.6989	5,260,710.50	5,000	5,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			389.83650	318.042	19.55	0.3011	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			1,193.75350	1,322.634	19.11	0.7730	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			274.05350	223.534	19.11	0.2270	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			1,550.95630	1,698.335	18.62	0.8597	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			151.65630	119.835	18.62	0.1403	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,870.36440	3,046.910	20.51	0.9736	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			21.06440	18.410	20.51	0.0264	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			3,356.00530	3,535.495	20.97	0.9841	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			11.00530	11.095	20.97	0.0159	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			1,409.03230	1,546.557	18.83	0.8130	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			224.03230	182.157	18.83	0.1870	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			1,007.36260	1,113.456	19.50	0.6842	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			452.36260	379.056	19.50	0.3158	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			5,047.91940	5,227.078	26.42	0.9965	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			2.91940	2.678	26.42	0.0035	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			2,651.85770	2,825.781	19.25	0.9553	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	10/05/2016	Foreign Exchange Option	14.28	Put		41.75770	35.381	19.25	0.0447	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		1,585.14080	1,727.907	18.63	0.8328	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		205.04080	167.507	18.63	0.1672	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call		1,274.08170	1,398.626	19.10	0.7470	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put		354.28170	298.426	19.10	0.2530	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		955.40380	1,045.828	20.03	0.6060	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		710.50380	619.728	20.03	0.3940	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		5,149.02400	5,329.484	24.07	0.9958	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		4.12400	3.384	24.07	0.0042	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		3,458.66030	3,639.986	19.40	0.9817	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		13.76030	13.886	19.40	0.0183	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		1,249.04880	1,367.355	19.22	0.7172	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		434.14880	371.255	19.22	0.2828	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call		2,239.72880	2,405.273	18.55	0.9093	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put		101.92880	85.973	18.55	0.0907	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		4,783.41360	4,965.144	22.97	0.9927	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		6.31360	6.144	22.97	0.0073	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		1,751.55620	1,895.960	18.50	0.8325	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		224.45620	186.960	18.50	0.1675	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put		323.74480	274.346	18.82	0.2211	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call		2,463.01810	2,633.472	18.41	0.9269	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put		79.41810	67.972	18.41	0.0731	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call		1,527.34480	1,659.846	18.82	0.7789	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		3,709.49760	3,891.807	19.54	0.9836	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		12.69760	13.007	19.54	0.0164	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		3,699.57560	3,881.893	19.51	0.9835	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		12.77560	13.093	19.51	0.0165	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		3,689.65410	3,871.979	19.48	0.9833	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		12.85410	13.179	19.48	0.0167	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		3,712.64230	3,895.052	19.31	0.9835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		12.94230	13.152	19.31	0.0165	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		3,484.55370	3,667.080	18.59	0.9805	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		14.85370	15.180	18.59	0.0195	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		3,811.89770	3,994.263	19.62	0.9846	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		12.19770	12.363	19.62	0.0154	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		3,722.56600	3,904.971	19.34	0.9836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		12.86600	13.071	19.34	0.0164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		2,263.96830	2,427.817	18.29	0.9036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		114.26830	95.917	18.29	0.0964	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		3,702.71950	3,885.134	19.28	0.9833	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		13.01950	13.234	19.28	0.0167	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		3,514.28720	3,696.798	18.68	0.9809	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		14.58720	14.898	18.68	0.0191	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Call		1,405.84770	1,530.459	19.00	0.7409	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.00	Put		406.14770	348.559	19.00	0.2591	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		2,798.25520	2,972.590	18.08	0.9528	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		48.55520	40.690	18.08	0.0472	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		2,570.51720	2,741.204	18.17	0.9352	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		70.81720	59.304	18.17	0.0648	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		1,268.78820	1,382.534	19.21	0.7000	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		499.08820	430.634	19.21	0.3000	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		2,196.21410	2,358.202	18.32	0.8952	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		126.51410	106.302	18.32	0.1048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		2,137.70090	2,297.968	18.35	0.8875	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		138.00090	116.068	18.35	0.1125	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Call		1,063.94010	1,158.782	19.78	0.6258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.63	Put		694.24010	606.882	19.78	0.3742	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Call		1,374.66300	1,497.394	19.05	0.7321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.05	Put		424.96300	365.494	19.05	0.2679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		1,343.99800	1,464.829	19.09	0.7233	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		444.29800	382.929	19.09	0.2767	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		879.18950	958.299	20.48	0.5477	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		939.48950	836.399	20.48	0.4523	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		1,112.03620	1,210.749	19.62	0.6445	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		642.33620	558.849	19.62	0.3555	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Call		1,102.25360	1,200.188	19.65	0.6407	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.55	Put		652.55360	568.288	19.65	0.3593	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		540.73240	587.036	22.25	0.3742	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		1,711.03240	1,575.136	22.25	0.6258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		982.38440	1,070.417	20.07	0.5927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		792.68440	698.517	20.07	0.4073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		931.46360	1,015.101	20.27	0.5709	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		861.76360	763.201	20.27	0.4291	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		4,010.54350	4,192.830	20.25	0.9866	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		10.84350	10.930	20.25	0.0134	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Call		636.61870	693.060	21.64	0.4280	0.00	0	6,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.79	Put		1,426.91870	1,301.160	21.64	0.5720	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		564.23920	612.873	22.08	0.3878	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		1,634.53920	1,500.973	22.08	0.6122	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		4,846.35360	5,028.435	22.88	0.9925	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		6.65360	6.535	22.88	0.0075	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		4,099.98720	4,282.242	20.53	0.9874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		10.28720	10.342	20.53	0.0126	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		2,044.86620	2,200.066	18.35	0.8643	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		179.76620	152.066	18.35	0.1357	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		1,109.55710	1,205.725	19.79	0.6276	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		714.45710	627.725	19.79	0.3724	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		1,135.85130	1,232.524	19.71	0.6326	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		707.85130	621.424	19.71	0.3674	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		952.96300	1,034.782	20.38	0.5596	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		944.96300	843.682	20.38	0.4404	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		5,253.52280	5,435.620	22.64	0.9948	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	28/06/2016	Foreign Exchange Option	11.80	Put			5.52280	4.520	22.64	0.0052	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			3,563.36540	3,746.940	18.16	0.9803	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			15.36540	15.840	18.16	0.0197	0.00	0	150
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Call			1,266.85890	1,367.298	19.57	0.6448	0.00	0	0
\$ / R	On	26/07/2016	Foreign Exchange Option	16.60	Put			727.35890	642.998	19.57	0.3552	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Call			696.06530	750.351	21.98	0.4109	0.00	0	7,229
\$ / R	On	26/07/2016	Foreign Exchange Option	18.19	Put			1,746.56530	1,616.051	21.98	0.5891	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			3,659.86240	3,845.554	17.37	0.9790	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			16.96240	17.754	17.37	0.0210	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			1,040.96650	1,123.716	20.41	0.5602	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,028.06650	925.916	20.41	0.4398	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			921.88160	996.272	20.91	0.5120	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,228.98160	1,118.472	20.91	0.4880	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			5,350.16430	5,533.842	21.89	0.9936	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			7.26430	6.042	21.89	0.0064	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,985.75710	2,126.746	18.35	0.8119	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			311.65710	266.347	18.35	0.1881	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			4,508.38820	4,695.124	19.82	0.9849	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			14.28820	14.724	19.82	0.0151	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			957.40970	1,030.297	21.13	0.4964	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,412.20970	1,297.397	21.13	0.5036	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			885.02410	951.926	21.45	0.4668	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			1,569.82410	1,449.026	21.45	0.5332	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			5,453.78690	5,640.629	21.28	0.9923	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			8.58690	7.729	21.28	0.0077	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,763.86510	3,952.930	16.81	0.9776	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			18.66510	20.030	16.81	0.0224	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			985.09780	1,058.761	21.11	0.4979	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,442.39780	1,327.361	21.11	0.5021	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			965.63380	1,037.686	21.19	0.4902	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,482.93380	1,366.285	21.19	0.5098	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,805.14790	3,991.940	16.60	0.9774	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			22.44790	20.540	16.60	0.0226	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			3,606.75000	3,792.961	15.91	0.9755	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			24.05000	21.561	15.91	0.0245	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			1,150.50700	1,234.532	20.47	0.5575	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,161.00700	1,056.132	20.47	0.4425	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			3,534.51480	3,720.743	15.64	0.9744	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			25.01480	22.343	15.64	0.0256	0.00	0	48,990
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			977.85320	1,050.440	21.19	0.4921	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,484.95320	1,368.540	21.19	0.5079	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,815.83570	4,003.005	16.60	0.9770	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			22.93570	21.105	16.60	0.0230	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			2,531.19740	2,684.944	16.86	0.8876	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			174.69740	139.044	16.86	0.1124	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			743.87510	796.047	22.40	0.3910	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,147.37510	2,010.147	22.40	0.6090	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			4,025.29300	4,213.590	17.17	0.9784	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			21.99300	20.691	17.17	0.0216	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			4,045.14220	4,233.493	17.24	0.9785	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			21.84220	20.593	17.24	0.0215	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			4,035.21790	4,223.542	17.20	0.9784	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			21.91790	20.642	17.20	0.0216	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,919.75950	3,085.864	15.86	0.9346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			92.75950	68.964	15.86	0.0654	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Call			1,621.45670	1,741.436	19.14	0.6957	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.36	Put			654.45670	584.536	19.14	0.3043	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			1,118.57930	1,200.818	20.73	0.5363	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,291.57930	1,183.918	20.73	0.4637	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			1,048.33480	1,125.121	21.00	0.5106	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			1,421.33480	1,308.221	21.00	0.4894	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			4,039.24920	4,227.863	17.11	0.9782	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			22.24920	20.963	17.11	0.0218	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			4,049.17210	4,237.812	17.14	0.9783	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			22.17210	20.912	17.14	0.0217	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			593.15880	634.441	23.46	0.3188	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			2,816.15880	2,667.541	23.46	0.6812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Call			1,375.53180	1,473.829	19.75	0.6241	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	16.86	Put			908.53180	816.929	19.75	0.3759	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			4,108.71330	4,297.513	17.34	0.9788	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			21.71330	20.613	17.34	0.0212	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			4,059.09450	4,247.762	17.17	0.9784	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			22.09450	20.862	17.17	0.0216	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			913.01200	978.128	21.71	0.4506	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			1,805.31200	1,679.728	21.71	0.5494	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			869.76140	930.990	21.92	0.4330	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			1,922.06140	1,792.590	21.92	0.5670	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			5,566.87550	5,756.649	20.32	0.9921	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			9.17550	8.249	20.32	0.0079	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			3,885.33860	4,074.541	16.76	0.9735	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			27.63860	26.141	16.76	0.0265	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			856.99320	913.675	22.36	0.4072	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,252.59320	2,116.075	22.36	0.5928	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			5,663.71350	5,856.178	19.62	0.9920	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.31350	8.578	19.62	0.0080	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			3,986.19800	4,177.799	16.60	0.9712	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			31.79800	30.199	16.60	0.0288	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			876.04630	934.265	22.25	0.4148	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,191.64630	2,056.665	22.25	0.5852	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			842.96950	895.835	22.87	0.3804	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			2,669.96950	2,525.935	22.87	0.6196	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			5,781.62190	5,978.080	18.73	0.9924	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	28/11/2016	Foreign Exchange Option	11.80	Put			8.62190	8.180	18.73	0.0076	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			4,109.64640	4,304.703	16.45	0.9690	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			36.64640	34.803	16.45	0.0310	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			4,992.56860	5,192.287	18.06	0.9807	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			22.16860	23.087	18.06	0.0193	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			5,012.27590	5,212.000	18.10	0.9809	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			21.87590	22.800	18.10	0.0191	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			5,002.42220	5,202.143	18.08	0.9808	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			22.02220	22.943	18.08	0.0192	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Call			2,926.11260	3,090.952	16.08	0.8922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.91	Put			187.71260	153.252	16.08	0.1078	0.00	0	100
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,721.63110	2,875.175	16.86	0.8576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			273.23110	227.475	16.86	0.1424	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			4,359.99380	4,561.562	15.77	0.9776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			21.56040	23.829	15.80	0.0223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			666.67700	702.444	24.44	0.2973	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,818.27700	3,654.744	24.44	0.7027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,860.04530	6,058.923	19.07	0.9904	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.64530	11.223	19.07	0.0096	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			2,939.62730	2,790.562	23.17	0.6338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			826.51530	875.908	23.24	0.3618	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			2,988.11530	2,838.208	23.24	0.6382	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			4,379.92600	4,581.497	15.83	0.9777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			21.52600	23.797	15.83	0.0223	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			4,369.96040	4,571.529	15.80	0.9777	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,467.68510	2,327.795	22.45	0.5861	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			942.99740	1,000.874	22.57	0.4055	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			2,544.59740	2,403.174	22.57	0.5945	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Call			645.87360	673.464	24.68	0.2861	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	21.00	Put			3,997.47360	3,825.764	24.68	0.7139	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			838.02730	888.262	23.17	0.3662	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,270.83610	2,135.604	22.13	0.5634	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			1,006.86930	1,069.198	22.24	0.4286	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,338.46930	2,201.498	22.24	0.5714	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			740.31600	783.321	23.84	0.3279	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			3,391.91600	3,235.620	23.84	0.6721	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			966.08510	1,025.495	22.45	0.4139	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			719.28490	651.535	18.93	0.2895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Call			1,929.27220	2,058.103	18.99	0.7021	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.47	Put			750.87220	680.403	18.99	0.2979	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Call			847.78190	898.741	23.11	0.3700	0.00	0	1,365
\$ / R	On	19/12/2016	Foreign Exchange Option	19.70	Put			2,899.38190	2,751.041	23.11	0.6300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			1,029.23610	1,093.304	22.13	0.4366	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			343.10330	289.113	17.40	0.1676	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			2,331.98130	2,481.003	18.39	0.7812	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			483.58130	433.303	18.39	0.2188	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	19/12/2016	Foreign Exchange Option	19.00	Call			1,001.98570	1,063.934	22.26	0.4269	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,353.58570	2,216.234	22.26	0.5731	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,967.68490	2,099.235	18.93	0.7105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			206.63810	169.540	16.26	0.1159	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,860.64680	3,022.086	16.32	0.8818	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			212.24680	174.386	16.32	0.1182	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			1,148.39060	1,221.559	21.59	0.4779	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			1,949.99060	1,823.859	21.59	0.5221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,591.50330	2,736.813	17.40	0.8324	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			21.59380	23.862	15.77	0.0224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			4,170.63150	4,372.172	15.18	0.9763	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			22.23150	24.472	15.18	0.0237	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Call			2,083.18580	2,220.662	18.75	0.7345	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.20	Put			634.78580	572.962	18.75	0.2655	0.00	0	500
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,875.03810	3,037.240	16.26	0.8841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,883.37920	3,025.750	17.03	0.8362	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			370.67920	313.250	17.03	0.1638	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,896.74350	3,039.628	16.99	0.8384	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			364.04350	307.128	16.99	0.1616	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,890.05270	3,032.680	17.01	0.8373	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			367.35270	310.180	17.01	0.1627	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			3,058.81730	3,174.665	17.26	0.8146	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			497.21730	421.965	17.26	0.1854	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			3,052.53210	3,168.219	17.28	0.8136	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			500.93210	425.519	17.28	0.1864	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			3,065.11780	3,181.134	17.24	0.8157	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			493.51780	418.434	17.24	0.1843	0.00	0	0
Total \$ / R Option												50,775,745.37	114,850	1,685,322
Total \$ / R												1,181,401,149.97	181,317	2,779,778
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.88680		16.70850			0.0000	168,868.00	10	1,049
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			17.18190		16.99970			0.0000	171,819.00	10	116
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			17.51690		17.32700			0.0000	87,584.50	5	90
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.84770		17.64840			0.0000	0.00	0	0
Total \$ / R MAXI Future												428,271.50	25	1,255
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			431,948.14670	449,756.252	26.34	0.9985	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			98.14670	76.252	26.34	0.0015	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			430,949.89870	448,757.691	26.32	0.9985	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			99.89870	77.691	26.32	0.0015	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			429,951.68450	447,759.153	26.30	0.9985	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			101.68450	79.153	26.30	0.0015	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			357,377.05590	375,624.934	18.87	0.9817	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			1,407.05590	1,434.934	18.87	0.0183	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			356,385.53090	374,633.926	18.84	0.9816	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	13/06/2016	Foreign Exchange Option		13.45	Put			1,415.53090	1,443.926	18.84	0.0184	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Call			355,394.06290	373,642.978	18.81	0.9815	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Put			1,424.06290	1,452.978	18.81	0.0185	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			18,671.31250	14,952.061	16.91	0.1176	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			251,609.35510	266,851.615	16.93	0.8812	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			18,909.35510	15,161.615	16.93	0.1188	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			250,848.99960	266,062.779	16.96	0.8800	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			19,148.99960	15,372.779	16.96	0.1200	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			252,371.31250	267,642.061	16.91	0.8824	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			286,860.13160	303,346.710	16.40	0.8816	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			21,020.13160	17,576.710	16.40	0.1184	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			286,111.08610	302,570.594	16.42	0.8805	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			21,271.08610	17,800.594	16.42	0.1195	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			285,363.89580	301,795.941	16.45	0.8794	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			21,523.89580	18,025.941	16.45	0.1206	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												428,271.50	25	1,255
£ / R	On 26/02/2016	Foreign Exchange Future				24.16120		24.01420			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future				24.17610		24.02750			0.0000	0.00	0	56
£ / R	On 07/03/2016	Foreign Exchange Future				24.21060		24.05850			0.0000	0.00	0	50
£ / R	On 14/03/2016	Foreign Exchange Future				24.24520		24.08940			0.0000	58,673,384.00	2,420	32,240
£ / R	On 15/04/2016	Foreign Exchange Future				25.08680		24.92020			0.0000	0.00	0	55
£ / R	On 13/06/2016	Foreign Exchange Future				24.67690		24.51790			0.0000	13,621,648.80	552	2,145
£ / R	On 08/09/2016	Foreign Exchange Future				25.11590		24.94910			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				25.17320		25.00480			0.0000	3,775,980.00	150	375
£ / R	On 19/12/2016	Foreign Exchange Future				25.67050		25.48980			0.0000	0.00	0	0
Total £ / R Future												76,071,012.80	3,122	35,084
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Call			2,034.84060	2,168.460	22.05	0.8917	0.00	0	0
£ / R	On 26/02/2016	Foreign Exchange Option		22.09	Put			110.64060	97.260	22.05	0.1083	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Put			110.57880	98.445	21.95	0.1066	0.00	0	0
£ / R	On 29/02/2016	Foreign Exchange Option		22.03	Call			2,108.07880	2,244.545	21.95	0.8934	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Call			2,088.89800	2,228.071	22.12	0.8693	0.00	0	0
£ / R	On 07/03/2016	Foreign Exchange Option		22.12	Put			150.39800	137.471	22.12	0.1307	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Call			4,914.92370	5,070.938	27.75	0.9843	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.19	Put			15.52370	15.738	27.75	0.0157	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Call			4,904.98970	5,061.040	27.73	0.9842	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.20	Put			15.58970	15.840	27.73	0.0158	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Call			4,895.05600	5,051.142	27.70	0.9841	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		19.21	Put			15.65600	15.942	27.70	0.0159	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Call			2,202.22930	2,347.189	22.20	0.8661	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		22.05	Put			162.82930	151.989	22.20	0.1339	0.00	0	6,000
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Call			1,389.71600	1,513.106	22.54	0.7107	0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Option		23.15	Put			450.31600	417.906	22.54	0.2893	0.00	0	4,000

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	23.95	Call			951.59550	1,046.759	23.07	0.5708	0.00	0	11,400
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			812.19550	751.559	23.07	0.4292	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Call			470.00340	527.011	24.27	0.3492	0.00	0	7,800
£ / R	On	14/03/2016	Foreign Exchange Option	25.30	Put			1,680.60340	1,581.811	24.27	0.6508	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			3,375.69680	3,547.897	24.40	0.9491	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			36.29680	52.697	24.40	0.0509	0.00	0	21,300
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Call			1,500.44990	1,623.871	22.94	0.6449	0.00	0	0
£ / R	On	15/04/2016	Foreign Exchange Option	24.20	Put			780.24990	737.071	22.94	0.3551	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Call			746.20080	813.802	23.85	0.3484	0.00	0	2,600
£ / R	On	13/06/2016	Foreign Exchange Option	26.50	Put			2,728.30080	2,636.902	23.85	0.6516	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			4,131.57870	4,287.114	20.72	0.9282	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			113.67870	110.214	20.72	0.0718	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			4,122.59140	4,278.107	20.72	0.9277	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			114.69140	111.207	20.72	0.0723	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Call			1,473.84740	1,586.714	22.22	0.5711	0.00	0	1,300
£ / R	On	13/06/2016	Foreign Exchange Option	24.30	Put			1,255.94740	1,209.814	22.22	0.4289	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			4,140.57300	4,296.127	20.71	0.9288	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			112.67300	109.227	20.71	0.0712	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			522.63510	512.081	20.17	0.2058	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,364.08220	1,457.872	22.02	0.4706	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,264.98220	2,191.972	22.02	0.5294	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			282.95690	279.653	19.99	0.1287	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			3,216.28970	3,372.708	20.17	0.7958	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			517.18970	506.808	20.17	0.2042	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			3,209.00470	3,365.343	20.17	0.7950	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			519.90470	509.443	20.17	0.2050	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			3,201.73510	3,357.981	20.17	0.7942	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			4,032.05690	4,195.553	19.99	0.8713	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,760.42520	2,906.845	20.20	0.7333	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			765.62520	743.645	20.20	0.2667	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,773.19220	2,919.906	20.20	0.7351	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			758.39220	736.706	20.20	0.2649	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,766.80340	2,913.370	20.20	0.7342	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			762.00340	740.170	20.20	0.2658	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			3,526.73330	3,690.312	19.31	0.7781	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			686.93330	669.812	19.31	0.2219	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			3,541.05000	3,704.809	19.31	0.7795	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			681.25000	664.309	19.31	0.2205	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			3,533.88390	3,697.557	19.31	0.7788	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			684.08390	667.056	19.31	0.2212	0.00	0	0
Total £ / R Option												0.00	0	78,928
Total £ / R												76,071,012.80	3,122	114,012
¥ / R	On	14/03/2016	Foreign Exchange Future			0.14453		0.14235			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14743		0.14522			0.0000	0.00	0	4,588

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Future			0.15081		0.14851			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,586
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			2,240.87740	2,458.813	21.22	0.9869	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			5.47740	5.813	21.22	0.0131	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			4,235.46190	4,453.047	25.43	0.9999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.06190	0.047	25.43	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			3,237.36690	3,454.502	25.43	0.9968	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1.96690	1.502	25.43	0.0032	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,687.99810	1,852.899	17.89	0.8758	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			166.29810	109.499	17.89	0.1242	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			3,530.75870	3,752.400	21.01	0.9875	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			9.05870	9.000	21.01	0.0125	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			2,557.25070	2,758.379	16.73	0.9758	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			35.55070	14.979	16.73	0.0242	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,868.65070	4,096.996	18.94	0.9821	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			17.65070	16.096	18.94	0.0179	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,934.89770	3,138.360	18.31	0.9441	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			83.89770	57.460	18.31	0.0559	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			2,095.24930	2,264.022	18.38	0.8545	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			244.24930	183.122	18.38	0.1455	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,586
€ / R	On	25/01/2016	Foreign Exchange Future			18.33640		18.06820			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			18.35060		18.08280			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			18.42410		18.16280			0.0000	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Future			18.44860		18.31660			0.0000	1,844,860.00	100	100
€ / R	On	26/02/2016	Foreign Exchange Future			18.45330		18.18950			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			18.49610		18.22760			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			18.52600		18.25420			0.0000	41,090,668.00	2,218	67,834
€ / R	On	22/03/2016	Foreign Exchange Future			18.51890		18.42210			0.0000	5,426,037.70	293	293
€ / R	On	24/03/2016	Foreign Exchange Future			18.53510		18.42210			0.0000	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Future			18.55860		18.57210			0.0000	463,965.00	25	25
€ / R	On	29/04/2016	Foreign Exchange Future			18.58640		18.57210			0.0000	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Future			18.62190		18.68910			0.0000	1,378,020.60	74	74
€ / R	On	27/05/2016	Foreign Exchange Future			18.64720		18.68910			0.0000	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Future			18.90400		18.62600			0.0000	258,871,376.00	13,694	15,844
€ / R	On	19/09/2016	Foreign Exchange Future			19.33810		19.05160			0.0000	4,834,525.00	250	6,280
€ / R	On	19/12/2016	Foreign Exchange Future			19.77380		19.47530			0.0000	26,615,534.80	1,346	5,846
Total € / R Future												340,524,987.10	18,000	96,335
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			3,458.23850	3,726.419	36.45	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.03850	0.019	36.45	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			3,448.23970	3,716.421	36.50	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.03970	0.021	36.50	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			3,438.24080	3,706.422	36.56	0.9999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.04080	0.022	36.56	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			3,218.27700	3,486.456	36.32	0.9998	3,486,456.00	1,000	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.07700	0.056	36.32	0.0002	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			3,148.29420	3,416.468	36.02	0.9998	3,416,467.90	1,000	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.09420	0.068	36.02	0.0002	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			2,563.64030	2,831.380	30.60	0.9976	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			0.84030	0.780	30.60	0.0024	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			2,933.14760	3,200.898	31.78	0.9991	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			0.34760	0.298	31.78	0.0009	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			2,768.98590	3,027.747	24.31	0.9922	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			6.18590	3.647	24.31	0.0078	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			2,117.21890	2,372.146	21.44	0.9822	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			14.41890	8.046	21.44	0.0178	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Call			0.00000	581.412	20.98	0.5570	0.00	0	0
€ / R	On	24/02/2016	Foreign Exchange Option	18.31	Put			0.00000	442.812	20.98	0.4430	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			2,660.52680	2,920.909	23.56	0.9857	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			11.02680	7.609	23.56	0.0143	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			2,674.73980	2,938.883	22.92	0.9790	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			17.13980	12.783	22.92	0.0210	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.73910	0.512	28.32	0.0009	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			5,055.11650	5,326.656	28.04	0.9989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.91650	0.656	28.04	0.0011	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			4,406.47490	4,677.844	26.82	0.9970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			2.27490	1.844	26.82	0.0030	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			128.44250	80.707	19.38	0.1116	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			42.54890	48.389	25.95	0.0604	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			3,688.34890	3,422.389	25.95	0.9396	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			2,147.42910	2,407.570	20.95	0.9527	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			43.22910	31.570	20.95	0.0473	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			5,204.93910	5,476.512	28.32	0.9991	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			51.75380	37.047	20.49	0.0554	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			1,597.92860	1,829.348	19.29	0.9083	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			103.72860	63.348	19.29	0.0917	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			2,338.13180	2,601.525	21.57	0.9616	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			33.93180	25.525	21.57	0.0384	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			1,482.64250	1,706.707	19.38	0.8884	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			35.62210	26.632	21.44	0.0400	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			2,290.25760	2,552.916	21.41	0.9596	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			36.05760	26.916	21.41	0.0404	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			3,304.09020	3,574.994	24.61	0.9864	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			9.89020	8.994	24.61	0.0136	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			2,005.95380	2,263.047	20.49	0.9446	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			11.08860	9.885	24.34	0.0149	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	15.37	Call			2,900.78980	3,169.834	23.35	0.9791	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			16.58980	13.834	23.35	0.0209	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			4,227.10820	4,498.428	26.49	0.9961	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			2.90820	2.428	26.49	0.0039	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			2,299.82210	2,562.632	21.44	0.9600	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			6.23090	5.624	25.42	0.0086	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			3,363.36190	3,634.446	24.80	0.9873	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			9.16190	8.446	24.80	0.0127	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			4,266.95430	4,538.285	26.56	0.9964	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			2.75430	2.285	26.56	0.0036	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			3,215.28860	3,485.885	24.34	0.9851	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			4,256.99210	4,528.320	26.54	0.9963	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			2.79210	2.320	26.54	0.0037	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			4,247.03030	4,518.355	26.52	0.9962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			2.83030	2.355	26.52	0.0038	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			3,660.43090	3,931.624	25.42	0.9914	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Call			0.00000	703.156	20.68	0.5417	0.00	0	0
€ / R	On	22/03/2016	Foreign Exchange Option	18.42	Put			0.00000	604.256	20.68	0.4583	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Call			0.00000	721.425	20.67	0.5455	0.00	0	0
€ / R	On	24/03/2016	Foreign Exchange Option	18.42	Put			0.00000	606.325	20.67	0.4545	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Call			0.00000	786.075	20.23	0.5190	0.00	0	0
€ / R	On	26/04/2016	Foreign Exchange Option	18.57	Put			0.00000	797.475	20.23	0.4810	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Call			0.00000	812.293	20.24	0.5249	0.00	0	0
€ / R	On	29/04/2016	Foreign Exchange Option	18.57	Put			0.00000	795.893	20.24	0.4751	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Call			0.00000	868.065	20.13	0.5137	0.00	0	0
€ / R	On	25/05/2016	Foreign Exchange Option	18.68	Put			0.00000	926.165	20.13	0.4863	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Call			0.00000	888.366	20.14	0.5185	0.00	0	0
€ / R	On	27/05/2016	Foreign Exchange Option	18.68	Put			0.00000	921.166	20.14	0.4815	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			32.78200	29.731	18.66	0.0322	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			4,439.31070	4,719.137	21.41	0.9844	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			13.31070	15.137	21.41	0.0156	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			2,755.72490	3,016.879	18.62	0.9303	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			89.72490	72.879	18.62	0.0697	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			3,417.74580	3,692.916	18.67	0.9686	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			31.74580	28.916	18.67	0.0314	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			3,408.26100	3,683.321	18.67	0.9682	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			32.26100	29.321	18.67	0.0318	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			3,398.78200	3,673.731	18.66	0.9678	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			61.27690	52.310	18.76	0.0408	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			4,153.30720	4,430.708	18.74	0.9590	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			61.70720	52.608	18.74	0.0410	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			4,172.44940	4,450.112	18.78	0.9595	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			60.84940	52.012	18.78	0.0405	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			4,162.87690	4,440.410	18.76	0.9592	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			285.47870	241.674	18.47	0.1272	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,968.42640	3,209.153	18.44	0.8346	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			393.12640	335.353	18.44	0.1654	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,900.46440	3,138.458	18.43	0.8271	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			415.16440	354.658	18.43	0.1729	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			417.66390	356.850	18.43	0.1737	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,885.47390	3,122.856	18.43	0.8254	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			420.17390	359.056	18.43	0.1746	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			1,106.76880	1,192.604	21.26	0.4426	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			2,431.46880	2,218.804	21.26	0.5574	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			3,360.77870	3,615.474	18.47	0.8728	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			861.49720	923.934	22.40	0.3575	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			3,286.19720	3,050.135	22.40	0.6425	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,892.96390	3,130.650	18.43	0.8263	0.00	0	0
Total € / R Option												6,902,923.90	2,000	333,670
Total € / R												347,427,911.00	20,000	430,005
AUS\$ / R	On	15/01/2016	Foreign Exchange Future			11.52590		11.48940			0.0000	34,577.70	3	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Future			11.61150		11.56860			0.0000	5,805,750.00	500	14,384
AUS\$ / R	On	13/06/2016	Foreign Exchange Future			11.76780		11.72450			0.0000	5,883,900.00	500	2,814
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			11.95220		11.90370			0.0000	11,952.20	1	500
AUS\$ / R	On	19/12/2016	Foreign Exchange Future			12.13790		12.08350			0.0000	0.00	0	0
Total AUS\$ / R Future												11,736,179.90	1,004	17,698
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,539.40980	1,575.900	21.27	1.0000	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.00980	0.000	21.27	0.0000	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,529.40980	1,565.900	21.27	1.0000	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			0.00980	0.000	21.27	0.0000	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,519.40990	1,555.900	21.27	1.0000	0.00	0	0
AUS\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			0.00990	0.000	21.27	0.0000	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			463.83370	492.936	20.48	0.6043	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			295.23370	281.436	20.48	0.3957	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			458.41090	487.313	20.48	0.6002	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			299.81090	285.813	20.48	0.3998	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			99.03540	106.973	22.33	0.1935	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			1,130.43540	1,095.473	22.33	0.8065	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,782.05710	1,824.964	23.17	0.9691	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			13.45710	13.464	23.17	0.0309	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,208.07850	1,251.271	20.73	0.9137	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			39.47850	39.771	20.73	0.0863	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			867.25870	906.354	20.38	0.8225	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			98.65870	94.854	20.38	0.1775	0.00	0	200
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			2,086.23790	2,129.069	24.44	0.9823	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			7.63790	7.569	24.44	0.0177	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			2,076.37940	2,119.212	24.40	0.9819	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			7.77940	7.712	24.40	0.0181	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			2,066.52370	2,109.358	24.35	0.9816	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	14/03/2016	Foreign Exchange Option	9.51	Put			7.92370	7.858	24.35	0.0184	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,704.36910	1,743.340	18.28	0.9161	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			59.86910	55.540	18.28	0.0839	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,695.45510	1,734.369	18.28	0.9148	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			60.95510	56.569	18.28	0.0852	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,686.55780	1,725.415	18.28	0.9135	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			62.05780	57.615	18.28	0.0865	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			124.02480	119.952	17.95	0.1274	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,834.72140	1,879.256	17.96	0.8752	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			121.02140	117.056	17.96	0.1248	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,826.21690	1,870.696	17.96	0.8739	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			122.51690	118.496	17.96	0.1261	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,817.72480	1,862.152	17.95	0.8726	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,668.22430	1,717.387	17.63	0.8005	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			254.72430	249.487	17.63	0.1995	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,660.54520	1,709.643	17.63	0.7990	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			257.04520	251.743	17.63	0.2010	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,675.91910	1,725.146	17.64	0.8020	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			252.41910	247.246	17.64	0.1980	0.00	0	0
Total AU\$ / R Option												0.00	0	1,200
Total AU\$ / R												11,736,179.90	1,004	18,898
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.69820		11.61640			0.0000	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.91030		11.82570			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			61.35550	54.166	17.73	0.1265	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			884.48510	959.479	17.72	0.8790	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			58.08510	51.279	17.72	0.1210	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			876.10340	950.907	17.73	0.8763	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			59.70340	52.707	17.73	0.1237	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			867.75550	942.366	17.73	0.8735	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			1,102.99450	1,175.284	16.80	0.8166	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			147.29450	134.984	16.80	0.1834	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			1,095.37460	1,167.469	16.80	0.8143	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			149.67460	137.169	16.80	0.1857	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			1,087.77990	1,159.679	16.80	0.8120	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			152.07990	139.379	16.80	0.1880	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Future			16.94510		16.69660			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			17.32050		17.06530			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 CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,762.36840	2,001.347	22.21	0.9208	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			65.76840	56.247	22.21	0.0792	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,753.08280	1,991.898	22.17	0.9200	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			66.48280	56.798	22.17	0.0800	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,771.66180	2,010.803	22.25	0.9215	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			65.06180	55.703	22.25	0.0785	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,763.56970	3,011.060	20.92	0.9264	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			88.26970	80.560	20.92	0.0736	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,754.57790	3,001.953	20.91	0.9257	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			89.27790	81.454	20.91	0.0743	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,745.59520	2,992.855	20.91	0.9250	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			90.29520	82.355	20.91	0.0750	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			2.52110		2.49300			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.52990		2.50280			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			3,029.55320	3,291.869	23.98	0.9280	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			99.55320	80.869	23.98	0.0720	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			2,938.30840	3,198.396	23.82	0.9227	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			108.30840	87.396	23.82	0.0773	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			3,121.42460	3,385.795	24.15	0.9330	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			91.42460	74.796	24.15	0.0670	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			3,247.61670	3,485.569	21.64	0.8517	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			319.61670	286.569	21.64	0.1483	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			3,167.64880	3,403.598	21.63	0.8442	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			339.64880	304.598	21.63	0.1558	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			3,088.59970	3,322.463	21.61	0.8365	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			360.59970	323.463	21.61	0.1635	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			2.48310		2.44670			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.53430		2.49710			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			3,041.21040	3,390.975	23.46	0.9423	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			74.21040	59.975	23.46	0.0577	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			2,947.26260	3,295.717	23.25	0.9379	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	Put			80.26260	64.717	23.25	0.0621	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,135.59920	3,486.571	23.67	0.9463	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			68.59920	55.571	23.67	0.0537	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			4,289.01470	4,629.201	20.42	0.9423	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			118.01470	86.201	20.42	0.0577	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			4,200.19880	4,538.021	20.48	0.9375	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			129.19880	95.021	20.48	0.0625	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			4,112.15770	4,447.516	20.54	0.9324	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			141.15770	104.516	20.54	0.0676	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Future			2.16610		2.14590			0.0000	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Future			2.20120		2.14490			0.0000	0.00	0	3,381
HK\$/R	On	19/09/2016	Foreign Exchange Future			2.24190		2.14400			0.0000	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Future			2.28480		2.18060			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	3,381
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Call			824.36460	956.751	20.44	0.6190	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.12	Put			565.36460	495.751	20.44	0.3810	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Call			775.27130	900.411	20.48	0.5969	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.13	Put			616.27130	539.411	20.48	0.4031	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Call			728.54100	846.348	20.51	0.5746	0.00	0	0
HK\$/R	On	14/03/2016	Foreign Exchange Option	2.14	Put			669.54100	585.348	20.51	0.4254	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Call			1,192.03270	1,559.830	20.05	0.6394	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.12	Put			943.03270	747.830	20.05	0.3606	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Call			1,146.95950	1,505.052	20.11	0.6253	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.13	Put			997.95950	793.052	20.11	0.3747	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Call			1,103.42360	1,451.784	20.18	0.6113	0.00	0	0
HK\$/R	On	13/06/2016	Foreign Exchange Option	2.14	Put			1,054.42360	839.784	20.18	0.3887	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Call			1,488.32800	2,124.299	20.01	0.6633	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.12	Put			1,248.32800	905.299	20.01	0.3367	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Call			1,445.12990	2,066.094	20.03	0.6527	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.13	Put			1,305.12990	947.094	20.03	0.3473	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Call			1,403.13180	2,009.032	20.05	0.6421	0.00	0	0
HK\$/R	On	19/09/2016	Foreign Exchange Option	2.14	Put			1,363.13180	990.032	20.05	0.3579	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Call			1,923.43550	2,648.713	20.11	0.6855	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.12	Put			1,317.43550	1,000.713	20.11	0.3145	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Call			1,879.64360	2,590.075	20.14	0.6767	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.13	Put			1,373.64360	1,042.075	20.14	0.3233	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Call			1,836.93560	2,532.420	20.16	0.6679	0.00	0	0
HK\$/R	On	19/12/2016	Foreign Exchange Option	2.14	Put			1,430.93560	1,084.420	20.16	0.3321	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	3,381
KES / R	On	14/03/2016	Foreign Exchange Future			0.16150		0.16150			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.16160		0.16160			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.16100		0.16100			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			0.07140		0.07110			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06630		0.06630			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06410		0.06430			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			10.83220		10.71370			0.0000	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Future			10.96380		10.84560			0.0000	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Future			11.11920		10.99610			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,576.87950	1,694.999	18.46	0.9900	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.17950	2.799	18.46	0.0100	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,566.93670	1,685.050	18.40	0.9898	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.23670	2.849	18.40	0.0102	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,556.99510	1,675.101	18.34	0.9896	0.00	0	0
NZ\$/ R	On	14/03/2016	Foreign Exchange Option	9.16	Put			3.29510	2.901	18.34	0.0104	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Put			18.79380	17.151	17.50	0.0340	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,864.74530	1,981.255	17.47	0.9655	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.00	Put			19.14530	17.455	17.47	0.0345	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,855.10220	1,971.564	17.45	0.9649	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	9.01	Put			19.50220	17.764	17.45	0.0351	0.00	0	0
NZ\$/ R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,874.39380	1,990.951	17.50	0.9660	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,620.94870	1,733.650	16.16	0.8997	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.46	Put			84.84870	74.450	16.16	0.1003	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,612.29980	1,724.852	16.15	0.8984	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.47	Put			86.19980	75.652	16.15	0.1016	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,603.66590	1,716.069	16.15	0.8970	0.00	0	0
NZ\$/ R	On	19/09/2016	Foreign Exchange Option	9.48	Put			87.56590	76.869	16.15	0.1030	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			1.09710		1.09250			0.0000	0.00	0	6,335
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10020		1.09570			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10400		1.09950			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 QUANTO € / \$ Future												0.00	0	6,335
Total QUANTO € / \$												0.00	0	6,335
RAIN	On	13/06/2016	Foreign Exchange Future			29,503.04000	29,140.04000				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			11.71200	11.58470				0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.88720	11.75860				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		1,617.89980	1,742.959	21.26	0.9723		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put		13.19980	10.959	21.26	0.0277		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call		1,608.12730	1,733.137	21.20	0.9718		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put		13.42730	11.137	21.20	0.0282		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call		1,598.35930	1,723.318	21.15	0.9713		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put		13.65930	11.318	21.15	0.0287		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call		1,612.97540	1,732.747	17.99	0.9156		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put		64.37540	55.547	17.99	0.0844		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call		1,630.87720	1,750.936	18.01	0.9180		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put		62.27720	53.736	18.01	0.0820		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call		1,621.91980	1,741.836	18.00	0.9168		0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put		63.31980	54.636	18.00	0.0832		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			5.47650	5.42490				0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.43060	5.38010				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		939.60310	990.472	24.51	0.9805		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put		4.70310	3.972	24.51	0.0195		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call		929.76590	980.614	24.40	0.9799		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put		4.86590	4.114	24.40	0.0201		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call		919.93430	970.761	24.30	0.9791		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put		5.03430	4.261	24.30	0.0209		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call		668.65320	715.011	19.06	0.8728		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put		48.55320	44.411	19.06	0.1272		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call		660.28800	706.472	19.05	0.8693		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put		50.18800	45.872	19.05	0.1307		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call		651.96490	697.972	19.03	0.8658		0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put		51.86490	47.372	19.03	0.1342		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 14/03/2016 Foreign Exchange Future			1.46060		1.44290			0.0000	0.00	0	1
ZMW / R On 13/06/2016 Foreign Exchange Future			1.39570		1.38020			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	1
Total ZMW / R									0.00	0	1
Total Futures									1559385855.90	88,618	1,274,007
Total Options									57678669.27	116,850	2,099,120
Grand Total:									1,617,064,525.17	205,468	3,373,127