



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: 28/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/09/2015 Foreign Exchange Future			14.04750		13.86670			0.0000	47,761,500.00	3,400	0
\$ / R On 30/09/2015 Foreign Exchange Future			14.02860		13.86670			0.0000	5,611,440.00	400	0
\$ / R On 02/10/2015 Foreign Exchange Future			14.03100		13.87130			0.0000	0.00	0	11,000
\$ / R On 06/10/2015 Foreign Exchange Future			14.04050		13.88060			0.0000	0.00	0	0
\$ / R On 07/10/2015 Foreign Exchange Future			14.04290		13.88300			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			14.04780		13.88780			0.0000	0.00	0	0
\$ / R On 12/10/2015 Foreign Exchange Future			14.05510		14.05100			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			14.05760		13.89730			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			14.06000		13.89970			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			14.07470		13.91400			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			14.07960		13.91880			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			14.09430		13.93320			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			14.11380		13.95220			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			14.12600		13.96420			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			14.14310		13.98090			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.14550		13.98330			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			14.15040		13.98800			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.16020		13.99760			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.16260		13.99990			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			14.19480		14.03160			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.20230		14.03900			0.0000	827,653,234.80	58,276	701,777

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Future			14.22720		14.06370			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.28520		14.12090			0.0000	7,142,600.00	500	2,650
\$ / R	On	27/01/2016	Foreign Exchange Future			14.32070		14.15590			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.36140		14.19590			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.37920		14.21340			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.39440		14.22840			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.43250		14.26590			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.44010		14.27340			0.0000	28,519,197.50	1,975	61,768
\$ / R	On	16/03/2016	Foreign Exchange Future			14.44520		14.27840			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.46300		14.29590			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.47820		14.31090			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.55290		14.38380			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.63570		14.46450			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.66250		14.49060			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.67050		14.49840			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.68120		14.50880			0.0000	14,681,200.00	1,000	28,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.72130		14.54780			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.80220		14.62590			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.84420		14.66630			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.88620		14.70670			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.91690		14.73640			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.92250		14.74180			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.94210		14.76060			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.95330		14.77140			0.0000	14,938,346.70	999	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.97850		14.79560			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.06200		14.86080			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.16080		14.93720			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.20870		14.97430			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.22360		14.98580			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.47520		15.18030			0.0000	0.00	0	0
Total \$ / R Future												946,307,519.00	66,550	815,544
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			3,066.70000	3,247.500	21.70	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	21.70	0.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,716.70000	2,897.500	21.70	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	21.70	0.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,466.70000	2,647.500	21.70	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			2,933.32750	2,752.500	21.70	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.00000	0.000	21.70	0.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			597.11190	777.500	21.70	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			0.41190	0.000	21.70	0.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			26.86290	47.500	21.70	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			160.16290	0.000	21.70	0.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.02750	0.000	21.70	0.0000	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			1,067.12350	1,228.631	36.37	0.9997	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			0.42350	0.031	36.37	0.0003	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	30/09/2015	Foreign Exchange Option	13.59	Call			311.91050	445.674	27.42	0.9424	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put			35.21050	7.074	27.42	0.0576	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call			271.31310	398.441	26.89	0.9224	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put			44.61310	9.841	26.89	0.0776	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			500.20820	646.558	25.22	0.9628	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			18.90820	5.558	25.22	0.0372	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			430.41020	570.063	24.92	0.9426	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			29.11020	9.063	24.92	0.0574	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			619.96450	773.818	26.38	0.9803	0.00	0	3,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			8.66450	2.818	26.38	0.0197	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			385.72860	515.435	20.51	0.8822	0.00	0	3,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			55.12860	24.935	20.51	0.1178	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			641.80360	796.077	21.30	0.9681	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			11.20360	5.577	21.30	0.0319	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			247.56790	346.098	20.34	0.7357	0.00	0	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			134.56790	73.199	20.34	0.2643	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			165.65470	231.096	20.13	0.5620	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			257.85470	163.296	20.13	0.4380	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			0.00000	212.285	19.10	0.5113	1,273,708.20	6,000	3,000
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			0.00000	207.185	19.10	0.4887	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			1,025.50890	1,182.882	21.77	0.9775	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			8.20890	5.282	21.77	0.0225	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			233.71220	316.361	18.94	0.6280	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			224.01220	146.361	18.94	0.3720	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			415.37570	529.732	18.14	0.7713	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			131.37570	85.032	18.14	0.2287	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			651.13980	793.424	17.84	0.9028	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			47.13980	28.724	17.84	0.0972	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			586.81030	722.134	17.73	0.8785	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			62.81030	37.434	17.73	0.1215	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			544.57630	673.536	17.82	0.8432	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			85.77630	53.936	17.82	0.1568	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			7.82790	7.952	30.45	0.0183	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,054.62790	2,893.652	30.45	0.9817	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			3,133.29270	3,294.360	26.69	0.9998	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.09270	0.060	26.69	0.0002	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,783.44700	2,944.463	25.47	0.9994	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.24700	0.163	25.47	0.0006	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			504.95570	624.319	17.69	0.7845	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			131.75570	90.019	17.69	0.2155	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,247.14790	1,403.934	17.63	0.9683	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			14.94790	10.134	17.63	0.0317	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			987.96800	1,138.960	17.57	0.9304	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			35.76800	25.160	17.57	0.0696	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			885.42450	1,031.149	17.47	0.8920	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			61.22450	45.149	17.47	0.1080	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			431.22200	530.341	18.30	0.6523	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			277.02200	214.341	18.30	0.3477	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			256.30150	318.150	19.40	0.4610	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			542.10150	442.150	19.40	0.5390	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			1,006.67850	1,156.657	17.46	0.9217	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			42.47850	30.657	17.46	0.0783	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			906.17460	1,050.009	17.42	0.8773	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			75.27460	56.909	17.42	0.1227	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			894.34690	1,037.177	17.46	0.8703	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			81.04690	61.677	17.46	0.1297	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			927.82440	1,071.500	17.51	0.8737	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			79.82440	61.100	17.51	0.1263	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			571.25640	680.624	18.00	0.6986	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			253.65640	200.423	18.00	0.3014	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			416.76130	505.031	18.68	0.5795	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			409.16130	334.831	18.68	0.4205	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,194.45920	1,346.294	17.35	0.9252	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			44.55920	33.694	17.35	0.0748	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,851.60060	3,013.956	22.54	0.9966	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.70060	1.356	22.54	0.0034	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			487.12960	585.083	18.41	0.6334	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			337.22960	272.483	18.41	0.3666	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			35.15320	35.412	30.83	0.0508	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,485.25320	3,322.812	30.83	0.9492	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,200.83220	3,363.353	23.85	0.9981	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.93220	0.753	23.85	0.0019	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			593.73290	705.145	17.97	0.7090	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			243.83290	192.545	17.97	0.2910	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			549.06920	655.136	18.15	0.6790	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			279.16920	222.536	18.15	0.3210	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,394.80640	1,553.364	17.70	0.9514	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			24.90640	20.764	17.70	0.0486	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			859.81940	998.898	17.47	0.8392	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			109.91940	86.298	17.47	0.1608	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			799.84320	934.478	17.50	0.8169	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			129.94320	101.878	17.50	0.1831	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			730.72850	856.776	17.53	0.7867	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			160.82850	124.176	17.53	0.2133	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,124.10170	1,273.909	17.37	0.9114	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			54.20170	41.309	17.37	0.0886	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,038.37520	1,185.288	17.40	0.8918	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			68.47520	52.688	17.40	0.1082	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			867.60620	1,007.086	17.47	0.8419	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			107.70620	84.486	17.47	0.1581	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,714.10080	1,873.894	18.52	0.9604	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			22.50080	19.093	18.52	0.0396	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		123.63160	140.657	24.15	0.1772	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,884.63160	1,738.357	24.15	0.8228	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		218.88780	255.166	21.63	0.3042	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,179.88780	1,052.866	21.63	0.6958	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		6.68720	7.417	35.20	0.0102	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,737.68720	6,575.117	35.20	0.9898	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		0.00000	185.074	22.96	0.2284	4,071,630.20	22,000	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		0.00000	1,402.774	22.96	0.7716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		265.75990	312.094	20.87	0.3611	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		976.75990	859.794	20.87	0.6389	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		80.25690	88.801	26.32	0.1139	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,541.25690	2,386.501	26.32	0.8861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		223.95920	261.259	21.54	0.3105	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,154.95920	1,028.959	21.54	0.6895	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		353.96520	416.814	19.84	0.4562	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		714.96520	614.514	19.84	0.5438	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		175.16420	202.476	22.58	0.2478	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,436.16420	1,300.176	22.58	0.7522	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		276.70950	325.179	20.73	0.3736	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		937.70950	822.879	20.73	0.6264	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		391.17900	460.524	19.49	0.4927	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		632.17900	538.224	19.49	0.5073	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		247.62950	289.949	21.14	0.3395	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,048.62950	927.649	21.14	0.6605	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		362.89920	427.336	19.75	0.4651	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		693.89920	595.036	19.75	0.5349	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		447.30030	527.276	19.07	0.5440	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		528.30030	444.976	19.07	0.4560	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		325.85390	383.612	20.14	0.4272	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		786.85390	681.312	20.14	0.5728	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		404.48700	476.085	19.37	0.5053	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		605.48700	513.785	19.37	0.4947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		495.70730	584.041	18.80	0.5839	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		456.70730	381.741	18.80	0.4161	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		384.69820	452.933	19.55	0.4865	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		645.69820	550.633	19.55	0.5135	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		0.00000	559.781	18.91	0.5672	951,628.04	1,700	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		0.00000	407.481	18.91	0.4328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		574.70930	673.233	18.42	0.6413	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		365.70930	300.933	18.42	0.3587	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		418.26580	492.160	19.25	0.5180	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		579.26580	489.860	19.25	0.4820	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		531.60720	624.709	18.62	0.6108	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		412.60720	342.409	18.62	0.3892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		653.17980	760.771	18.08	0.6918	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		294.17980	238.471	18.08	0.3082	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	11/12/2015	Foreign Exchange Option	14.01	Call			491.37460	579.119	18.82	0.5805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			462.37460	386.819	18.82	0.4195	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			0.00000	690.070	18.35	0.6514	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			0.00000	287.770	18.35	0.3486	2,877,699.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			675.54460	785.536	17.98	0.7052	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			276.54460	223.236	17.98	0.2948	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			536.25120	629.953	18.60	0.6142	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			407.25120	337.653	18.60	0.3858	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			664.28680	773.078	18.03	0.6985	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			285.28680	230.778	18.03	0.3015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			698.52190	810.902	17.89	0.7184	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			259.52190	208.602	17.89	0.2816	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			631.42770	736.604	18.17	0.6784	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			312.42770	254.304	18.17	0.3216	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			681.22990	791.821	17.96	0.7085	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			272.22990	219.521	17.96	0.2915	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			758.67850	876.939	17.67	0.7509	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			219.67850	174.640	17.67	0.2491	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			669.89530	779.289	18.01	0.7019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			280.89530	226.989	18.01	0.2981	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			704.36390	817.337	17.87	0.7217	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			255.36390	205.037	17.87	0.2783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			836.00070	964.976	17.61	0.7858	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			177.00070	142.675	17.61	0.2142	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			686.95610	798.145	17.94	0.7118	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			267.95610	215.845	17.94	0.2882	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			796.63850	920.389	17.64	0.7687	331,339.90	360	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			197.63850	158.089	17.64	0.2313	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			907.33710	1,041.717	17.55	0.8130	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			148.33710	119.417	17.55	0.1870	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			746.33670	863.435	17.71	0.7445	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			227.33670	181.135	17.71	0.2555	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			849.43070	980.083	17.59	0.7914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			170.43070	137.783	17.59	0.2086	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			960.02340	1,097.166	17.52	0.8309	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			131.02340	104.866	17.52	0.1691	3,145,983.00	30,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			822.72540	949.989	17.62	0.7802	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			183.72540	147.689	17.62	0.2198	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			929.72770	1,065.311	17.54	0.8208	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			140.72770	113.011	17.54	0.1792	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,045.83630	1,187.004	17.46	0.8570	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			106.83630	84.704	17.46	0.1430	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			885.23230	1,018.383	17.57	0.8051	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			156.23230	126.083	17.57	0.1949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			967.67420	1,105.199	17.51	0.8334	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			128.67420	102.899	17.51	0.1666	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,210.53410	1,357.994	17.36	0.8979	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			71.53410	55.694	17.36	0.1021	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			952.40340	1,089.160	17.52	0.8284	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			133.40340	106.860	17.52	0.1716	2,137,192.00	20,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,086.00330	1,228.868	17.44	0.8680	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			97.00330	76.568	17.44	0.1320	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,296.63430	1,446.745	17.31	0.9151	1,041,656.26	720	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			57.63430	44.445	17.31	0.0849	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			990.81110	1,129.463	17.50	0.8407	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			121.81110	97.163	17.50	0.1593	291,487.50	3,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,244.69490	1,393.255	17.34	0.9050	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			65.69490	50.955	17.34	0.0950	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,384.92770	1,540.116	17.57	0.9269	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			45.92770	37.816	17.57	0.0731	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,126.86000	1,271.340	17.41	0.8785	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			87.86000	69.040	17.41	0.1215	7,318,208.20	106,000	54,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,322.90220	1,474.646	17.38	0.9188	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			53.90220	42.346	17.38	0.0812	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,504.96390	1,662.888	17.91	0.9399	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			35.96390	30.588	17.91	0.0601	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,253.29530	1,402.121	17.33	0.9068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			64.29530	49.821	17.33	0.0932	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,476.72480	1,634.429	17.83	0.9371	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			37.72480	32.129	17.83	0.0629	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,858.83520	2,018.810	18.89	0.9663	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			19.83520	16.510	18.89	0.0337	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,331.70100	1,483.969	17.41	0.9200	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			52.70100	41.669	17.41	0.0800	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,514.39540	1,672.390	17.94	0.9408	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			35.39540	30.090	17.94	0.0592	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,907.28900	2,067.469	19.02	0.9689	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			18.28900	15.169	19.02	0.0311	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,495.54210	1,653.394	17.89	0.9390	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			36.54210	31.094	17.89	0.0610	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,878.20190	2,038.261	18.94	0.9674	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			19.20190	15.961	18.94	0.0326	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,053.32190	2,214.041	19.42	0.9756	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			14.32190	11.741	19.42	0.0244	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,571.16050	1,729.559	18.10	0.9460	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			32.16050	27.259	18.10	0.0540	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,955.86050	2,116.232	19.15	0.9713	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			16.86050	13.932	19.15	0.0287	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,249.31390	2,410.607	19.94	0.9825	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			10.31390	8.307	19.94	0.0175	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,897.58830	2,057.728	18.99	0.9684	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			18.58830	15.428	18.99	0.0316	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,102.19670	2,263.074	19.55	0.9776	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		13.19670	10.774	19.55	0.0224	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,446.40780	2,608.148	20.47	0.9875	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		7.40780	5.848	20.47	0.0125	0.00	0	800	
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,014.28920	2,174.875	19.31	0.9740	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		15.28920	12.575	19.31	0.0260	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,298.49710	2,459.913	20.08	0.9839	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		9.49710	7.613	20.08	0.0161	0.00	0	20,000	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,041.82970	3,204.528	22.35	0.9952	0.00	0	1,177	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		2.82970	2.228	22.35	0.0048	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,151.15760	2,312.182	19.68	0.9793	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		12.15760	9.882	19.68	0.0207	0.00	0	8,210	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,644.30640	2,806.396	21.00	0.9911	0.00	0	1,197	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		5.30640	4.096	21.00	0.0089	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,842.82470	3,005.297	21.65	0.9935	0.00	0	39,222	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		3.82470	2.997	21.65	0.0065	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,436.53200	2,598.252	20.45	0.9873	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		7.53200	5.952	20.45	0.0127	0.00	0	580	
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,091.62420	3,254.369	22.52	0.9955	0.00	0	4,331	
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		2.62420	2.069	22.52	0.0045	0.00	0	8,917	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,889.04230	5,052.327	26.00	0.9999	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.04230	0.027	26.00	0.0001	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,839.05130	5,002.333	26.00	0.9999	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.05130	0.033	26.00	0.0001	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,789.06200	4,952.340	26.00	0.9999	0.00	0	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.06200	0.040	26.00	0.0001	0.00	0	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		478.06030	556.842	19.06	0.5419	0.00	0	250	
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		564.36030	479.642	19.06	0.4581	0.00	0	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		74.50970	70.966	31.69	0.0773	0.00	0	300	
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,880.80970	3,713.766	31.69	0.9227	0.00	0	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,266.17030	3,429.132	22.11	0.9960	0.00	0	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		2.47030	1.932	22.11	0.0040	0.00	0	300	
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,927.61710	3,090.204	20.87	0.9937	0.00	0	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		3.91710	3.004	20.87	0.0063	0.00	0	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,917.67050	3,080.243	20.83	0.9936	0.00	0	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		3.97050	3.043	20.83	0.0064	0.00	0	250	
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,302.70910	1,446.702	17.17	0.8684	0.00	0	0	
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		111.80910	91.502	17.17	0.1316	0.00	0	0	
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		506.52550	575.496	19.72	0.4838	0.00	0	250	
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		830.62550	734.796	19.72	0.5162	0.00	0	0	
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,377.64790	2,538.888	18.38	0.9701	0.00	0	0	
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		21.74790	18.188	18.38	0.0299	0.00	0	250	
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,318.06140	1,460.849	17.09	0.8546	0.00	0	4,600	
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		132.16140	110.149	17.09	0.1454	0.00	0	0	
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,210.19820	1,348.645	17.19	0.8269	0.00	0	3,600	
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		164.29820	137.945	17.19	0.1731	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	12/02/2016	Foreign Exchange Option	11.60	Call			2,616.29300	2,778.447	18.54	0.9736	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			20.39300	17.047	18.54	0.0264	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			343.15430	384.150	21.97	0.3259	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,547.25430	1,422.750	21.97	0.6741	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			796.94450	893.123	18.16	0.6313	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			513.54450	443.923	18.16	0.3687	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,460.72170	2,621.979	18.20	0.9609	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			32.32170	27.579	18.20	0.0391	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			499.90950	560.214	20.41	0.4335	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,111.50950	1,005.814	20.41	0.5665	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,831.86540	1,987.114	17.28	0.8988	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			95.96540	84.614	17.28	0.1012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,188.21410	2,053.696	23.43	0.7339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,238.95720	3,404.077	19.64	0.9810	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			15.55720	13.977	19.64	0.0190	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,750.91660	2,913.495	18.37	0.9682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			27.51660	23.395	18.37	0.0318	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,263.82000	1,154.396	20.74	0.5848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,702.88830	2,865.234	18.31	0.9660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			29.48830	25.134	18.31	0.0340	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			87.75740	98.751	32.21	0.0758	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,044.35740	5,888.651	32.21	0.9242	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			311.61410	343.796	23.43	0.2661	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			943.75210	849.020	19.66	0.5043	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			271.68220	298.274	24.22	0.2329	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,498.28220	2,358.174	24.22	0.7671	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			247.65260	270.845	24.79	0.2124	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,724.25260	2,580.745	24.79	0.7876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			507.22000	564.496	20.74	0.4152	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			696.16530	614.985	18.69	0.4246	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			454.15290	504.553	21.32	0.3768	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,450.75290	1,334.453	21.32	0.6232	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			368.37650	407.475	22.49	0.3111	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,844.97650	1,717.375	22.49	0.6889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			627.15210	699.120	19.66	0.4957	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			381.37520	331.734	17.37	0.2915	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			579.78170	646.089	20.05	0.4649	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,056.38170	955.989	20.05	0.5351	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			539.37970	600.704	20.42	0.4376	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,165.97970	1,060.604	20.42	0.5624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			759.56530	845.085	18.69	0.5754	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			227.68500	195.793	16.90	0.2003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			721.92670	803.753	18.95	0.5536	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			758.52670	673.653	18.95	0.4464	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			655.89370	731.198	19.44	0.5138	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			882.49370	791.098	19.44	0.4862	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	13.63	Call			1,024.77520	1,141.834	17.37	0.7085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			132.49380	117.836	16.92	0.1340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			957.48520	1,062.515	17.52	0.6791	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			444.08520	382.415	17.52	0.3209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			872.06370	969.084	17.99	0.6368	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			538.66370	468.984	17.99	0.3632	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,301.08500	1,435.894	16.90	0.7997	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			69.92410	61.245	17.54	0.0757	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,259.04800	1,392.147	16.96	0.7877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			245.64800	212.047	16.96	0.2123	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,068.63690	1,193.070	17.28	0.7262	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			345.23690	302.970	17.28	0.2738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,605.89380	1,757.936	16.92	0.8660	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			53.65950	46.646	17.79	0.0594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,485.62640	1,629.823	16.74	0.8451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			162.22640	139.723	16.74	0.1549	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,373.10920	1,510.694	16.79	0.8191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			199.70920	170.594	16.79	0.1809	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,083.32410	2,241.345	17.54	0.9243	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			47.15140	40.826	17.90	0.0527	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,822.69030	1,977.841	17.21	0.8962	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			99.29030	87.741	17.21	0.1038	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,657.17270	1,810.023	16.99	0.8738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			123.77270	109.923	16.99	0.1262	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,277.05950	2,436.746	17.79	0.9406	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			38.68410	33.283	18.08	0.0438	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,267.75230	2,427.365	17.78	0.9399	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			54.35230	47.265	17.78	0.0601	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,221.33050	2,380.572	17.72	0.9363	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			57.93050	50.472	17.72	0.0637	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,370.55140	2,530.926	17.90	0.9473	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			44.74790	38.682	17.95	0.0502	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,323.71360	2,483.752	17.84	0.9440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			50.31360	43.652	17.84	0.0560	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,286.37570	2,446.133	17.80	0.9413	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			52.97570	46.033	17.80	0.0587	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,512.08410	2,673.383	18.08	0.9562	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,483.66120	2,644.785	18.04	0.9545	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			40.26120	34.685	18.04	0.0455	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,408.14790	2,568.782	17.95	0.9498	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,212.75390	1,342.323	17.06	0.7709	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			274.35390	237.123	17.06	0.2291	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			621.74340	692.750	19.76	0.4893	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			973.34340	877.550	19.76	0.5107	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,031.45110	1,146.218	17.34	0.7010	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			405.55110	353.218	17.34	0.2990	0.00	0	19,744

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 Option	14.97	Call		547.67770	608.426	20.51	0.4326	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		1,221.77770	1,115.426	20.51	0.5674	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		2,554.48530	2,716.095	17.97	0.9527	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		43.58530	37.895	17.97	0.0473	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		499.48170	553.249	21.13	0.3927	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		1,438.58170	1,325.049	21.13	0.6073	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		493.47180	543.019	21.87	0.3603	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		1,769.67180	1,650.119	21.87	0.6397	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		2,635.74890	2,798.338	17.73	0.9477	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		51.94890	45.438	17.73	0.0523	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		2,724.81480	2,888.846	17.48	0.9434	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		60.31480	53.146	17.48	0.0566	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		488.68520	535.637	22.64	0.3317	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		2,154.18520	2,029.937	22.64	0.6683	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		98.19020	88.163	17.14	0.0865	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		643.14720	705.466	21.12	0.4167	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		1,602.54720	1,492.966	21.12	0.5833	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,388.79020	2,550.663	17.14	0.9135	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,505.57000	1,639.576	16.69	0.7786	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		317.17000	279.076	16.69	0.2214	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,518.63350	1,653.246	16.66	0.7822	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		310.23350	272.747	16.66	0.2178	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,512.09030	1,646.398	16.67	0.7804	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		313.69030	275.898	16.67	0.2196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,590.34780	1,730.187	16.56	0.7973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		281.54780	248.987	16.56	0.2027	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,530.46970	1,664.165	16.60	0.7829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		311.66970	272.965	16.60	0.2171	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,523.93170	1,657.358	16.61	0.7811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		315.13170	276.158	16.61	0.2189	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,517.41660	1,650.574	16.63	0.7794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		318.61660	279.374	16.63	0.2206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,397.95550	1,525.947	16.93	0.7452	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		389.15550	344.747	16.93	0.2548	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,379.84360	1,507.017	16.98	0.7397	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		401.04360	355.817	16.98	0.2603	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		796.84130	874.350	20.00	0.4938	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,218.04130	1,123.150	20.00	0.5062	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		511.81670	560.206	22.69	0.3339	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,233.01670	2,109.006	22.69	0.6661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		466.46630	509.552	23.27	0.3061	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		2,487.66630	2,358.352	23.27	0.6939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		429.52390	468.185	23.81	0.2827	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,730.72390	2,596.985	23.81	0.7173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		415.10430	452.013	24.04	0.2734	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,836.30430	2,700.813	24.04	0.7266	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	17.06	Call			400.35250	435.454	24.29	0.2638	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,951.55250	2,814.254	24.29	0.7362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,805.52450	1,960.944	16.71	0.8373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			206.72450	189.744	16.71	0.1627	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,733.65310	1,888.030	16.67	0.8255	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			224.85310	206.830	16.67	0.1745	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			346.78640	356.224	27.27	0.2080	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,007.98640	3,845.024	27.27	0.7920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,445.03960	2,607.405	17.11	0.9161	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			96.23960	86.205	17.11	0.0839	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,814.91310	2,981.137	17.22	0.9403	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			67.11310	59.837	17.22	0.0597	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			487.51380	531.572	23.33	0.3088	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,559.71380	2,430.272	23.33	0.6912	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			488.48350	528.624	24.11	0.2895	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,992.58350	2,856.424	24.11	0.7105	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,899.44180	3,067.848	17.04	0.9380	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			73.54180	65.648	17.04	0.0620	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			196.21920	177.418	16.69	0.1402	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			809.18060	879.413	21.03	0.4488	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,662.88060	1,555.213	21.03	0.5512	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,162.51920	2,321.618	16.69	0.8598	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,985.95400	3,158.376	16.92	0.9355	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			79.25400	72.176	16.92	0.0645	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			493.36420	525.953	24.94	0.2718	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,486.66420	3,339.753	24.94	0.7282	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			511.86480	545.791	24.95	0.2761	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,515.46480	3,368.891	24.95	0.7239	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			509.73560	538.873	25.05	0.2726	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,573.33560	3,421.973	25.05	0.7274	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,661.16240	1,797.083	16.76	0.7564	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			424.76240	380.183	16.76	0.2436	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,547.76140	1,677.300	17.12	0.7241	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			511.36140	460.401	17.12	0.2759	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,510.81960	1,638.059	17.26	0.7116	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			549.01960	495.559	17.26	0.2884	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			563.99380	606.290	24.16	0.3047	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,122.19380	2,983.790	24.16	0.6953	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,804.16100	1,956.608	16.62	0.7850	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			353.56100	324.508	16.62	0.2150	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,817.68830	1,971.328	16.62	0.7877	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			347.08830	319.228	16.62	0.2123	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,810.48060	1,963.963	16.62	0.7864	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			349.88060	321.863	16.62	0.2136	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			541.12750	579.256	24.79	0.2859	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,469.72750	3,325.956	24.79	0.7141	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,829.22980	1,983.255	16.60	0.7882	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			347.82980	319.955	16.60	0.2118	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,822.02210	1,975.885	16.60	0.7869	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			350.62210	322.585	16.60	0.2131	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,815.70220	1,968.535	16.60	0.7856	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			354.30220	325.235	16.60	0.2144	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,080.12170	3,256.843	16.78	0.9336	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			84.52170	78.343	16.78	0.0664	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			539.39380	555.212	26.04	0.2652	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,993.79380	3,826.712	26.04	0.7348	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			575.77850	595.120	27.31	0.2631	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,484.97850	4,303.120	27.31	0.7369	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,153.03060	3,346.930	16.78	0.9315	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			92.23060	84.930	16.78	0.0685	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,237.92860	3,452.643	16.75	0.9298	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			100.72860	91.843	16.75	0.0702	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			612.18130	635.305	28.58	0.2601	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,074.98130	4,874.505	28.58	0.7399	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,554.57480	2,761.092	16.67	0.8622	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			240.27480	212.392	16.67	0.1378	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,570.24600	2,777.052	16.66	0.8642	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			235.94600	208.352	16.66	0.1358	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,562.40550	2,769.065	16.67	0.8632	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			238.10550	210.365	16.67	0.1368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,089.59230	2,288.260	16.87	0.7928	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			403.79230	364.660	16.87	0.2072	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,083.34040	2,281.043	16.87	0.7916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			407.54040	367.443	16.87	0.2084	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			574.91940	636.588	28.88	0.2537	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,399.11940	5,222.988	28.88	0.7463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,290.47340	3,518.327	16.67	0.9294	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			104.67340	94.726	16.67	0.0706	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,096.61890	2,295.491	16.87	0.7940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			400.81890	361.891	16.87	0.2060	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,434.66810	1,589.670	20.68	0.5615	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,614.36810	1,474.470	20.68	0.4385	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,441.15080	1,596.264	20.64	0.5635	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,600.85080	1,461.064	20.64	0.4365	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,437.90780	1,592.965	20.66	0.5625	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,607.60780	1,467.765	20.66	0.4375	0.00	0	0
Total \$ / R Option												23,440,532.29	199,780	1,978,330
Total \$ / R												969,748,051.29	266,330	2,793,874
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		14.20230		14.03900			0.0000	4,246,487.70	299	664
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		14.44010		14.27340			0.0000	361,002.50	25	226

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 Future				14.68120		14.50880			0.0000	0.00	0	114
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				14.95330		14.77140			0.0000	149,533.00	10	0
Total \$ / R MAXI Future												4,757,023.20	334	1,004
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				1,119.87520	906.201	19.81	0.0190	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				219,038.42680	235,152.062	19.79	0.9807	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				1,138.42680	922.062	19.79	0.0193	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				221,001.61870	237,120.602	19.84	0.9813	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				1,101.61870	890.602	19.84	0.0187	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				220,019.87520	236,136.201	19.81	0.9810	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				196,540.02070	212,222.423	17.39	0.9126	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				8,200.02070	7,212.423	17.39	0.0874	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				195,640.02540	211,312.568	17.38	0.9116	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				8,300.02540	7,302.568	17.38	0.0884	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				194,740.90240	210,403.673	17.37	0.9106	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				8,400.90240	7,393.673	17.37	0.0894	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				143,478.90410	156,441.792	16.83	0.7561	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				36,598.90410	32,321.792	16.83	0.2439	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				142,859.38640	155,795.073	16.85	0.7543	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				36,979.38640	32,675.074	16.85	0.2457	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				142,241.73900	155,150.623	16.87	0.7525	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				37,361.73900	33,030.623	16.87	0.2475	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				106,155.69930	114,923.954	19.95	0.5317	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				130,015.69930	120,593.954	19.95	0.4683	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				106,787.94630	115,611.823	19.91	0.5343	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				128,647.94630	119,281.823	19.91	0.4657	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				106,471.44720	115,267.188	19.93	0.5330	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				129,331.44720	119,937.188	19.93	0.4670	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												4,757,023.20	334	1,004
£ / R	On	11/12/2015	Foreign Exchange Future			21.55250		21.30660			0.0000	2,392,327.50	111	30,867
£ / R	On	14/03/2016	Foreign Exchange Future			21.90760		21.65600			0.0000	219,076.00	10	3,273
£ / R	On	13/06/2016	Foreign Exchange Future			22.26800		22.00810			0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future			22.29560		22.29560			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.67750		22.40410			0.0000	0.00	0	0
Total £ / R Future												2,611,403.50	121	34,140
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,451.84070	3,694.194	19.91	0.9836	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			15.24070	11.694	19.91	0.0164	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,165.88650	3,407.392	19.13	0.9789	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			19.28650	14.892	19.13	0.0211	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,841.96800	3,082.209	18.23	0.9718	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			25.36800	19.709	18.23	0.0282	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,832.18210	3,072.379	18.20	0.9716	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			25.58210	19.879	18.20	0.0284	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,822.39890	3,062.551	18.18	0.9713	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			25.79890	20.051	18.18	0.0287	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,975.30030	2,196.768	15.77	0.9355	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			68.70030	44.268	15.77	0.0645	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,471.97320	1,668.634	16.01	0.8584	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			165.37320	116.134	16.01	0.1416	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,379.52070	1,570.059	16.06	0.8382	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			192.92070	137.559	16.06	0.1618	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,297.51310	1,482.146	16.11	0.8184	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			220.91310	159.646	16.11	0.1816	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,226.63970	1,404.370	16.15	0.7994	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			250.03970	181.870	16.15	0.2006	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			957.67600	1,107.777	16.49	0.7082	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			401.07600	305.277	16.49	0.2918	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			945.99390	1,094.845	16.51	0.7035	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			409.39390	312.345	16.51	0.2965	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			922.93380	1,069.290	16.55	0.6941	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			426.33380	326.790	16.55	0.3059	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			719.36370	841.693	16.94	0.6004	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			612.76370	489.193	16.94	0.3996	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			0.00000	764.514	17.09	0.5640	6,880,624.20	9,000	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			0.00000	562.014	17.09	0.4360	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			593.71810	692.943	17.24	0.5280	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			787.11810	640.443	17.24	0.4720	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			484.69230	565.468	17.74	0.4544	5,654,679.00	10,000	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			998.09230	832.968	17.74	0.5456	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			0.00000	234.974	20.02	0.2201	4,699,478.00	20,000	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			0.00000	1,882.474	20.02	0.7799	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,609.44890	2,835.447	15.93	0.8996	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			143.44890	117.847	15.93	0.1004	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,600.62210	2,826.449	15.92	0.8989	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			144.62210	118.849	15.92	0.1011	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,591.80350	2,817.458	15.91	0.8981	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			145.80350	119.858	15.91	0.1019	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,042.67130	2,228.087	15.64	0.7573	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			524.57130	450.087	15.64	0.2427	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,036.03060	2,221.139	15.64	0.7561	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			527.93060	453.139	15.64	0.2439	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,029.39760	2,214.205	15.64	0.7549	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			531.29760	456.205	15.64	0.2451	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,024.15130	2,018.381	16.63	0.6525	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,563.88320	1,557.110	18.16	0.4622	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			794.46710	787.237	22.59	0.2868	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,348.86710	4,341.637	22.59	0.7132	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			928.55130	922.781	16.63	0.3475	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,596.56250	1,589.802	18.14	0.5398	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,550.96250	1,544.202	18.14	0.4602	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,593.01750	1,586.251	18.15	0.5388	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,557.41750	1,550.651	18.15	0.4612	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,589.48320	1,582.710	18.16	0.5378	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,348.49410	1,454.505	17.85	0.5043	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,934.39410	1,767.005	17.85	0.4957	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,345.49430	1,451.260	17.86	0.5033	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,941.39430	1,773.760	17.86	0.4967	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,342.50360	1,448.024	17.87	0.5024	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,948.40360	1,780.524	17.87	0.4976	0.00	0	0
Total £ / R Option												17,234,781.20	39,000	124,208
Total £ / R												19,846,184.70	39,121	158,348
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11877		0.11634			0.0000	11,876.70	100	8,283
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12085		0.11858			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12316		0.12083			0.0000	0.00	0	0
Total ¥ / R Future												11,876.70	100	8,389
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,637.49520	2,878.629	24.16	0.9954	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			2.99520	1.929	24.16	0.0046	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,643.09870	1,883.119	18.48	0.9825	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			8.59870	6.419	18.48	0.0175	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			770.16060	959.046	17.77	0.8410	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			135.66060	82.346	17.77	0.1590	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			584.59110	682.136	19.61	0.5476	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			726.19110	596.936	19.61	0.4524	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,900.04840	2,112.822	17.13	0.9543	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			41.64840	27.622	17.13	0.0457	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,084.85400	1,255.403	17.66	0.8010	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			226.45400	170.203	17.66	0.1990	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			760.59530	635.229	19.18	0.4046	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			540.31050	608.915	21.44	0.4172	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,457.41050	1,293.315	21.44	0.5828	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,358.18620	1,534.676	17.52	0.7993	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			275.28620	219.076	17.52	0.2007	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			843.49530	950.829	19.18	0.5954	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												11,876.70	100	8,389
€ / R	On	26/10/2015	Foreign Exchange Future			15.79350		15.56690			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.93330		15.70390			0.0000	242,966,891.70	15,249	88,778
€ / R	On	25/01/2016	Foreign Exchange Future			16.07540		15.84450			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	14/03/2016	Foreign Exchange Future			16.23240		15.99840			0.0000	649,296.00	40	28,132
€ / R	On	13/06/2016	Foreign Exchange Future			16.53980		16.29880			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.89350		16.64100			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			17.22860		16.91070			0.0000	0.00	0	0
Total € / R Future												243,616,187.70	15,289	117,160
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,250.72730	1,470.432	17.87	0.9767	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			13.82730	6.932	17.87	0.0233	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,241.15740	1,460.686	17.86	0.9759	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			14.25740	7.186	17.86	0.0241	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,231.59930	1,450.947	17.86	0.9752	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			14.69930	7.447	17.86	0.0248	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			722.63230	918.113	17.57	0.8837	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			75.73230	44.613	17.57	0.1163	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			269.40790	345.471	20.12	0.3667	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,065.50790	912.171	20.12	0.6333	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			878.97190	1,060.238	17.60	0.7787	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			215.07190	166.938	17.60	0.2213	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			724.52840	886.373	17.85	0.7099	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			310.62840	243.073	17.85	0.2901	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			484.45610	610.562	18.63	0.5625	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			560.55610	457.262	18.63	0.4375	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			912.41520	1,098.027	17.58	0.7911	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			198.51520	154.727	17.58	0.2089	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			905.65910	1,090.415	17.59	0.7887	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			201.75910	157.115	17.59	0.2113	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			898.93670	1,082.831	17.59	0.7862	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			205.03670	159.531	17.59	0.2138	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,834.95860	2,059.770	18.53	0.9533	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			31.05860	26.470	18.53	0.0467	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,711.37400	1,935.199	18.21	0.9444	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			37.47400	31.899	18.21	0.0556	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,662.78850	2,890.848	20.63	0.9859	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			8.88850	7.548	20.63	0.0141	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,882.78680	2,107.927	18.65	0.9564	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			28.88680	24.627	18.65	0.0436	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,464.18090	1,680.062	17.54	0.9205	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			60.28090	46.762	17.54	0.0795	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,754.38330	4,983.638	26.37	0.9994	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.48330	0.338	26.37	0.0006	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,376.27740	1,577.813	17.06	0.8451	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			161.77740	132.413	17.06	0.1549	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,210.28700	1,404.497	17.17	0.8045	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			215.78700	179.097	17.17	0.1955	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,159.84820	1,351.536	17.20	0.7906	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			235.34820	196.136	17.20	0.2094	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	14.61	Call			1,391.90660	1,594.062	17.05	0.8486	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			157.40660	128.662	17.05	0.1514	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,384.08120	1,585.927	17.06	0.8468	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			159.58120	130.527	17.06	0.1532	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			39.06260	32.438	17.92	0.0391	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			757.18150	659.089	18.20	0.4192	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			730.06310	855.897	18.59	0.5412	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			881.66310	773.497	18.59	0.4588	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,980.82200	3,209.008	18.05	0.9673	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			32.42200	26.608	18.05	0.0327	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,837.46260	3,064.838	17.92	0.9609	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			291.27090	249.171	16.88	0.2206	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,268.46760	1,457.674	16.94	0.7628	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			320.06760	275.274	16.94	0.2372	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,232.03670	2,454.709	17.35	0.9203	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			83.63670	72.309	17.35	0.0797	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			805.58150	941.489	18.20	0.5808	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			101.93790	88.872	17.19	0.0953	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,591.87330	1,795.972	16.69	0.8396	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			193.47330	163.572	16.69	0.1604	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			678.64480	797.053	18.88	0.5126	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			980.24480	864.653	18.88	0.4874	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,329.67090	1,521.571	16.88	0.7794	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			97.59960	84.941	17.23	0.0917	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,097.07010	2,318.310	17.22	0.9074	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			98.67010	85.910	17.22	0.0926	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,075.70280	1,244.689	17.18	0.7007	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			447.30280	382.289	17.18	0.2993	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,070.33790	2,291.272	17.19	0.9047	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,088.14850	2,309.287	17.21	0.9065	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			99.74850	86.887	17.21	0.0935	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,371.45890	1,565.117	16.83	0.7902	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			273.05890	232.717	16.83	0.2098	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,105.99960	2,327.341	17.23	0.9083	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,135.22800	1,280.293	17.65	0.6234	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			796.42800	700.493	17.65	0.3766	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,268.50960	2,491.458	16.68	0.8762	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			169.70960	151.658	16.68	0.1238	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			450.47360	392.555	16.68	0.2599	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,501.53420	1,685.278	16.66	0.7433	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			442.73420	385.478	16.66	0.2567	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,495.39400	1,678.807	16.67	0.7417	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			446.59400	389.007	16.67	0.2583	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,489.27360	1,672.355	16.68	0.7401	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,054.17180	2,284.827	16.53	0.7966	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			363.17180	341.327	16.53	0.2034	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,046.78240	2,277.275	16.52	0.7955	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			365.78240	343.775	16.52	0.2045	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,061.57470	2,292.396	16.53	0.7977	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			360.57470	338.896	16.53	0.2023	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,482.07870	1,341.529	19.31	0.4317	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,399.34260	1,576.592	19.33	0.5673	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,488.64260	1,347.992	19.33	0.4327	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,395.92530	1,573.068	19.35	0.5662	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,495.22530	1,354.468	19.35	0.4338	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,402.77870	1,580.129	19.31	0.5683	0.00	0	0
Total € / R Option												0.00	0	341,570
Total € / R												243,616,187.70	15,289	458,730
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.90030		9.81390			0.0000	0.00	0	9,812
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.01990		9.93210			0.0000	5,460,845.50	545	4,792
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.14660		10.05560			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.29420		10.19880			0.0000	0.00	0	0
Total AU\$ / R Future												5,460,845.50	545	14,604
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			499.78260	432.171	14.12	0.6691	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.12620	0.081	19.77	0.0003	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,563.98660	2,650.355	20.08	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.08660	0.055	20.08	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,514.00460	2,600.367	19.92	0.9997	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.10460	0.067	19.92	0.0003	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,464.02620	2,550.381	19.77	0.9997	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			565.11770	638.218	12.68	0.8695	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			51.21770	37.918	12.68	0.1305	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			347.62330	404.363	12.72	0.7144	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			133.72330	104.063	12.72	0.2856	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			113.68260	132.471	14.12	0.3309	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			620.73550	685.423	13.65	0.7367	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			178.63550	155.523	13.65	0.2633	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			614.41450	678.262	13.64	0.7330	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			182.31450	158.362	13.64	0.2670	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			608.13960	671.611	13.66	0.7291	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			186.03960	161.711	13.66	0.2709	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			498.22420	548.009	15.28	0.5429	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			532.62420	491.409	15.28	0.4571	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			494.41640	543.753	15.30	0.5399	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			538.81640	497.153	15.30	0.4601	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			502.06310	552.301	15.26	0.5460	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			526.46310	485.701	15.26	0.4540	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			638.11950	598.417	15.83	0.4480	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			634.61040	690.845	15.79	0.5569	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			625.81040	586.645	15.79	0.4431	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			630.73990	686.718	15.81	0.5545	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			631.93990	592.518	15.81	0.4455	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			626.91950	682.617	15.83	0.5520	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												5,460,845.50	545	15,207
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.61750		10.52390			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.79170		10.69570			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			330.33920	378.573	16.39	0.5795	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			296.43920	251.073	16.39	0.4205	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			325.70730	373.423	16.41	0.5744	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			301.80730	255.923	16.41	0.4256	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			321.44640	368.324	16.43	0.5693	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			307.54640	260.824	16.43	0.4307	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			550.35290	499.669	16.79	0.4832	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			443.28310	489.407	16.74	0.5232	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			537.58310	487.707	16.74	0.4768	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			439.65210	485.306	16.76	0.5200	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			543.95210	493.606	16.76	0.4800	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			436.05290	481.369	16.79	0.5168	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.60630		14.40660			0.0000	0.00	0	7,349
CHF / R	On	14/03/2016	Foreign Exchange Future			14.91070		14.70630			0.0000	0.00	0	1,625
Total CHF / R Future												0.00	0	8,974
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			290.05270	232.892	18.53	0.2912	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			690.81550	832.749	18.54	0.7057	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			294.21550	236.449	18.54	0.2943	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			702.52540	845.666	18.51	0.7119	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			285.92540	229.366	18.51	0.2881	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			696.65270	839.191	18.53	0.7088	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			648.33770	755.841	19.66	0.5107	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			932.03770	835.141	19.66	0.4893	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			645.07030	752.142	19.68	0.5088	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			938.77030	841.442	19.68	0.4912	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			641.82570	748.463	19.70	0.5068	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			945.52570	847.763	19.70	0.4932	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 Option												0.00	0	0
Total CHF / R												0.00	0	8,974
CNH / R	On	11/12/2015	Foreign Exchange Future			2.20890		2.17510			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.22680		2.19340			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,814.36020	2,114.721	19.14	0.8725	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			163.36020	125.721	19.14	0.1275	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,985.19820	2,292.217	19.37	0.8926	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			134.19820	103.217	19.37	0.1074	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,898.50550	2,202.452	19.23	0.8832	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			147.50550	113.452	19.23	0.1168	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,054.26670	904.804	18.06	0.4218	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,042.78410	1,222.768	18.10	0.5636	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,108.78410	954.768	18.10	0.4364	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,001.03400	1,174.230	18.13	0.5490	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,167.03400	1,006.230	18.13	0.4510	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,088.26670	1,272.804	18.06	0.5782	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.13850		2.10790			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.18010		2.14870			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,524.64550	1,751.440	21.56	0.7852	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			345.64550	266.440	21.56	0.2148	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,455.45440	1,677.127	21.58	0.7697	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			376.45440	292.127	21.58	0.2303	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,390.37800	1,604.519	21.59	0.7537	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			411.37800	319.519	21.59	0.2463	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,143.98460	1,300.836	19.54	0.5680	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,156.98460	999.836	19.54	0.4320	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,103.91390	1,255.825	19.64	0.5541	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,216.91390	1,054.825	19.64	0.4459	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,185.96810	1,347.316	19.44	0.5819	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,098.96810	946.316	19.44	0.4181	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13330		0.13150			0.0000	0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/03/2016	Foreign Exchange Future			0.13160		0.13100			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12850		0.13030			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06900		0.06800			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06550		0.06460			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06250		0.06170			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.95260		8.88180			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.04590		8.97440			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.14500		9.07130			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			130.36950	155.164	13.39	0.4120	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			338.56950	292.564	13.39	0.5880	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			127.70550	152.000	13.44	0.4053	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			345.90550	299.400	13.44	0.5947	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			125.09780	148.899	13.48	0.3987	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			353.29780	306.298	13.48	0.6013	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			294.98860	324.767	15.04	0.4799	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			460.58860	418.867	15.04	0.5201	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			291.68710	321.168	15.07	0.4758	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			467.28710	425.268	15.07	0.5242	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			288.42450	317.611	15.10	0.4716	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			474.02450	431.711	15.10	0.5284	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			489.68060	530.343	15.08	0.5717	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			428.38060	395.343	15.08	0.4283	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			498.40380	539.528	15.04	0.5786	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			417.10380	384.528	15.04	0.4214	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			494.02400	534.918	15.06	0.5751	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			422.72400	389.918	15.06	0.4249	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12190		1.11860			0.0000	0.00	0	120
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12410		1.12090			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12660		1.12340			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	120

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	120
RAIN	On	11/12/2015	Foreign Exchange Future			24,977.96000		24,616.90000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.91300		9.83660			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,517.27570	1,555.321	72.51	0.6352	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			1,020.67570	982.321	72.51	0.3648	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,512.25290	1,551.123	72.56	0.6339	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			1,025.65290	988.123	72.56	0.3661	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,488.04720	1,546.940	72.61	0.6327	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			1,011.44720	993.940	72.61	0.3673	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.55900		4.51190			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.50700		4.46120			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			148.86590	174.471	16.89	0.5943	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			126.96590	105.471	16.89	0.4057	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			143.64250	168.688	16.86	0.5830	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			131.74250	109.688	16.86	0.4170	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			139.00140	163.017	16.84	0.5716	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			137.10140	114.017	16.84	0.4284	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			204.90500	229.656	18.17	0.5368	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			233.70500	212.656	18.17	0.4632	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			200.65070	224.798	18.17	0.5296	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			239.45070	217.798	18.17	0.4704	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			196.46780	220.337	18.19	0.5225	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			245.26780	223.337	18.19	0.4775	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.21150		1.26170			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.18900		1.23860			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,688

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	7,688
Total Futures									1 202 764 855.60	82,939	1,062,961
Total Options									40 675 313.49	238,780	2,444,711
Grand Total:									1,243,440,169.09	321,719	3,507,672