



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: 03/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/12/2015 Foreign Exchange Future			14.32890		14.39490			0.0000	0.00	0	276
\$ / R On 10/12/2015 Foreign Exchange Future			14.33380		14.39980			0.0000	0.00	0	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.33630		14.40230			0.0000	1,152,767,546.70	80,409	535,945
\$ / R On 17/12/2015 Foreign Exchange Future			14.35170		14.42100			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			14.36230		14.42940			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.36490		14.43210			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.38350		14.45110			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.42000		14.48780			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.42250		14.49030			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.42760		14.49550			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.45770		14.52620			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.46270		14.53130			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.49800		14.56710			0.0000	173,976.00	12	96
\$ / R On 19/02/2016 Foreign Exchange Future			14.51570		14.58490			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.53090		14.60030			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			14.53340		14.60280			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			14.54100		14.61050			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			14.54610		14.62100			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			14.55880		14.62850			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			14.56900		14.63880			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.57670		14.64660			0.0000	238,533,118.80	16,364	119,581

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			14.58180		14.65180			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.59970		14.66990			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.61500		14.68550			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.66620		14.73730			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.68660		14.75800			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.72240		14.79430			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.76590		14.83840			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			14.77610		14.82950			0.0000	3,398,503.00	230	230
\$ / R	On	06/06/2016	Foreign Exchange Future			14.79150		14.86430			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.79930		14.87230			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.80990		14.88300			0.0000	66,644,550.00	4,500	30,960
\$ / R	On	28/06/2016	Foreign Exchange Future			14.84940		14.92300			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.92590		15.00040			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.96550		15.04050			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.00510		15.08060			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.03410		15.10990			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.03940		15.11540			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.05860		15.13470			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.06950		15.14570			0.0000	113,021,250.00	7,500	19,372
\$ / R	On	28/09/2016	Foreign Exchange Future			15.09420		15.17040			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.17080		15.24740			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.26100		15.33820			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.30550		15.38280			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.31970		15.39680			0.0000	0.00	0	1,085
\$ / R	On	13/03/2017	Foreign Exchange Future			15.55840		15.63300			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.83670		15.90860			0.0000	0.00	0	0
Total \$ / R Future												1,574,538,944.50	109,015	715,252
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,054.92100	1,988.919	35.14	0.9999	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.02100	0.019	35.14	0.0001	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			274.47870	217.534	16.94	0.6706	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			64.67870	73.734	16.94	0.3294	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00180	0.001	56.37	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,367.70180	6,433.701	56.37	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			2.02960	1.020	22.39	0.0067	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,169.72960	1,234.720	22.39	0.9933	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			0.98830	0.528	24.11	0.0034	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,398.68830	1,464.228	24.11	0.9966	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.08660	0.048	27.67	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,097.78660	2,163.748	27.67	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			16.12590	7.888	18.34	0.0491	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			613.82590	671.588	18.34	0.9509	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			5.05850	2.449	20.35	0.0160	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			902.75850	966.149	20.35	0.9840	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			3.34210	1.637	21.26	0.0107	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,021.04210	1,085.337	21.26	0.9893	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	14.83	Call		32.96360	18.341	17.87	0.1027	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put		460.66360	512.041	17.87	0.8973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		31.65160	17.483	17.90	0.0986	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		469.35160	521.183	17.90	0.9014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		18.36040	9.194	18.26	0.0563	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		586.06040	642.894	18.26	0.9437	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		111.81700	77.157	16.97	0.3302	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		209.51700	240.857	16.97	0.6698	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		54.88640	33.443	17.52	0.1703	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		352.58640	397.143	17.52	0.8297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		45.29860	26.676	17.65	0.1411	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		392.99860	440.376	17.65	0.8589	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		209.58160	159.731	16.65	0.5458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		107.28160	123.431	16.65	0.4542	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		169.50230	124.619	16.61	0.4669	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		137.20230	158.319	16.61	0.5331	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		153.87070	112.094	16.69	0.4337	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		151.57070	175.794	16.69	0.5663	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		247.83280	194.853	16.77	0.6117	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		85.53280	98.553	16.77	0.3883	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		228.26970	176.800	16.71	0.5791	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		95.96970	110.500	16.71	0.4209	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		221.94180	170.999	16.69	0.5681	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		99.64180	114.699	16.69	0.4319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		357.70770	298.804	17.06	0.7576	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		45.40770	52.504	17.06	0.2424	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		334.24540	276.317	17.00	0.7312	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		51.94540	60.017	17.00	0.2688	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		275.23310	220.410	16.85	0.6537	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		72.93310	84.110	16.85	0.3463	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		423.39600	362.350	17.21	0.8202	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		31.09600	36.050	17.21	0.1798	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		398.26250	337.946	17.16	0.7981	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		35.96250	41.646	17.16	0.2019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		390.01370	329.960	17.14	0.7904	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		37.71370	43.660	17.14	0.2096	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		501.90300	439.127	17.39	0.8765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		19.60300	22.827	17.39	0.1235	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		475.25910	412.989	17.33	0.8594	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		22.95910	26.689	17.33	0.1406	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		431.89740	370.626	17.23	0.8272	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		29.59740	34.326	17.23	0.1728	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		584.18930	520.240	17.56	0.9186	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		11.88930	13.940	17.56	0.0814	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		574.89290	511.052	17.54	0.9146	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		12.59290	14.752	17.54	0.0854	0.00	0	13,360

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		510.87940	447.948	17.41	0.8818	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		18.57940	21.648	17.41	0.1182	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		727.23030	661.954	17.85	0.9630	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		4.93030	5.654	17.85	0.0370	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		688.41380	623.563	17.78	0.9538	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		6.11380	7.263	17.78	0.0462	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		612.27620	548.032	17.62	0.9298	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		9.97620	11.732	17.62	0.0702	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		766.43660	700.738	17.98	0.9702	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		4.13660	4.438	17.98	0.0298	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		756.62190	690.964	17.91	0.9688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		4.32190	4.664	17.91	0.0312	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		746.81570	681.275	17.89	0.9669	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		4.51570	4.975	17.89	0.0331	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		805.77340	739.946	18.25	0.9753	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		3.47340	3.646	18.25	0.0247	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		786.09020	720.323	18.11	0.9729	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		3.79020	4.023	18.11	0.0271	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		776.25960	710.525	18.05	0.9716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		3.95960	4.225	18.05	0.0284	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		904.55270	838.531	18.93	0.9845	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		2.25270	2.231	18.93	0.0155	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		884.75540	818.761	18.80	0.9830	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		2.45540	2.461	18.80	0.0170	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		815.62540	749.771	18.32	0.9764	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		3.32540	3.471	18.32	0.0236	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		1,023.65090	957.541	19.76	0.9912	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		1.35090	1.241	19.76	0.0088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		1,003.77010	937.668	19.62	0.9904	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		1.47010	1.368	19.62	0.0096	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		964.04250	897.963	19.35	0.9884	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		1.74250	1.663	19.35	0.0116	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		1,093.30700	1,027.183	20.23	0.9937	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		1.00700	0.883	20.23	0.0063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		1,083.34990	1,017.227	20.17	0.9934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		1.04990	0.927	20.17	0.0066	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		1,043.54170	977.426	19.89	0.9920	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		1.24170	1.126	19.89	0.0080	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,182.99370	1,116.872	20.85	0.9959	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		0.69370	0.572	20.85	0.0041	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,153.08490	1,086.961	20.64	0.9952	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		0.78490	0.661	20.64	0.0048	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,123.18880	1,057.064	20.44	0.9945	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		0.88880	0.764	20.44	0.0055	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,232.86530	1,166.750	21.19	0.9967	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		0.56530	0.450	21.19	0.0033	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,202.93900	1,136.819	20.99	0.9962	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			0.63900	0.519	20.99	0.0038	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,192.96580	1,126.845	20.92	0.9961	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			0.66580	0.545	20.92	0.0039	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,352.64850	1,286.554	22.01	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.34850	0.254	22.01	0.0019	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,302.72580	1,236.622	21.67	0.9977	0.00	0	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			0.42580	0.322	21.67	0.0023	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,252.82120	1,186.709	21.33	0.9970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			0.52120	0.409	21.33	0.0030	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,542.40560	1,476.414	23.47	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			0.10560	0.114	23.47	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,502.45180	1,436.426	23.04	0.9991	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			0.15180	0.126	23.04	0.0009	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,402.58580	1,336.501	22.35	0.9985	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			0.28580	0.201	22.35	0.0015	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,632.34460	1,566.392	24.45	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			0.04460	0.092	24.45	0.0007	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,602.35990	1,536.399	24.12	0.9993	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			0.05990	0.098	24.12	0.0007	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,552.39630	1,486.411	23.58	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			0.09630	0.111	23.58	0.0008	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,802.30720	1,736.362	26.28	0.9996	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.00720	0.062	26.28	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,702.32180	1,636.378	25.20	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			0.02180	0.078	25.20	0.0005	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,642.34040	1,576.390	24.55	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			0.04040	0.089	24.55	0.0006	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,842.30450	1,776.357	26.71	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.00450	0.057	26.71	0.0004	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,832.30510	1,766.358	26.61	0.9996	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.00510	0.058	26.61	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,822.30580	1,756.359	26.50	0.9996	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			0.00580	0.059	26.50	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,222.30000	2,156.326	30.82	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.00000	0.026	30.82	0.0002	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,202.30000	2,136.327	30.61	0.9998	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.00000	0.027	30.61	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,902.30220	1,836.350	27.36	0.9997	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.00220	0.050	27.36	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,302.30000	2,236.323	31.69	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.00000	0.023	31.69	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,252.30000	2,186.325	31.15	0.9998	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.00000	0.025	31.15	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,242.30000	2,176.325	31.04	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.00000	0.025	31.04	0.0002	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,452.30000	2,386.317	33.31	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.00000	0.017	33.31	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,402.30000	2,336.319	32.77	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.00000	0.019	32.77	0.0001	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,362.30000	2,296.320	32.34	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.00000	0.020	32.34	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,652.30000	2,586.312	35.47	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.00000	0.012	35.47	0.0001	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,602.30000	2,536.313	34.93	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.00000	0.013	34.93	0.0001	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,502.30000	2,436.316	33.85	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.00000	0.016	33.85	0.0001	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		3,002.30000	2,936.302	36.94	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.00000	0.002	36.94	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,802.30000	2,736.309	37.09	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.00000	0.009	37.09	0.0001	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,792.30000	2,726.310	36.98	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.00000	0.010	36.98	0.0001	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,452.30000	3,386.300	31.39	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00000	0.000	31.39	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,402.30000	3,336.300	32.01	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.00000	0.000	32.01	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,202.30000	5,136.300	20.30	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	20.30	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,152.30000	5,086.300	20.30	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	20.30	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,202.30000	3,136.300	34.47	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00000	0.000	34.47	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,252.30000	5,186.300	20.30	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	20.30	0.0000	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call		0.00000	150.835	15.88	0.4543	754,175.50	5,000	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put		0.00000	209.135	15.88	0.5457	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call		0.00000	146.742	15.91	0.4456	733,711.00	5,000	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put		0.00000	215.042	15.91	0.5544	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,629.40000	3,562.300	28.01	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00000	0.000	28.01	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,289.40020	3,222.300	22.50	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.00020	0.000	22.50	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,279.40020	3,212.300	22.34	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.00020	0.000	22.34	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		374.67020	317.906	15.32	0.6753	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		95.27020	105.606	15.32	0.3247	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.12260	0.094	29.05	0.0004	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,440.72260	3,507.794	29.05	0.9996	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		516.50810	454.739	15.33	0.7924	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		54.40810	59.839	15.33	0.2076	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		508.52590	446.972	15.33	0.7864	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		56.42590	62.072	15.33	0.2136	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call		217.78490	173.820	15.62	0.4566	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		52.44610	57.666	15.32	0.2018	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put		215.68490	238.920	15.62	0.5434	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		582.27800	518.991	15.31	0.8365	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		40.17800	44.091	15.31	0.1635	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call		573.87950	510.762	15.31	0.8313	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		41.77950	45.862	15.31	0.1687	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call		524.54610	462.566	15.32	0.7982	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		968.12540	900.511	15.78	0.9365	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		17.02540	17.011	15.78	0.0635	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		593.91490	531.032	15.15	0.7968	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		62.81490	67.532	15.15	0.2032	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		755.40760	693.777	15.12	0.8168	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		67.60760	73.777	15.12	0.1832	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,564.75000	1,496.940	15.44	0.9837	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		4.45000	4.441	15.44	0.0163	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		617.01360	560.296	15.37	0.7246	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		121.51360	132.696	15.37	0.2754	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call		153.39340	127.431	16.86	0.2600	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		657.89340	699.831	16.86	0.7400	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		159.62560	138.182	17.17	0.2488	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		793.42560	840.482	17.17	0.7512	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		128.82170	110.409	17.49	0.2063	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		922.62170	972.709	17.49	0.7937	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,070.54210	1,007.016	15.14	0.8841	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		44.34210	49.316	15.14	0.1159	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		381.58000	342.430	15.78	0.5022	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		335.38000	364.730	15.78	0.4978	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,727.52000	2,658.994	19.82	0.9963	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		1.32000	1.294	19.82	0.0037	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,566.39910	1,498.273	15.24	0.9689	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		10.19910	10.573	15.24	0.0311	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,430.55710	1,363.723	15.13	0.9551	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		14.35710	16.023	15.13	0.0449	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		874.71810	815.271	15.20	0.8115	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		83.41810	92.571	15.20	0.1885	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		510.65590	464.116	15.62	0.6024	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		239.35590	261.416	15.62	0.3976	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,968.75860	2,899.770	19.63	0.9956	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		1.65860	1.770	19.63	0.0044	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		164.08640	146.630	17.69	0.2312	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		996.98640	1,048.630	17.69	0.7688	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		813.07120	760.593	15.32	0.7314	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		158.17120	174.893	15.32	0.2686	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call		576.66860	532.793	15.66	0.5960	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		291.76860	317.093	15.66	0.4040	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		308.85370	282.041	16.67	0.3785	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		633.95370	676.341	16.67	0.6215	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		353.96870	325.358	16.50	0.4105	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		593.66870	634.458	16.50	0.5895	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		159.77370	144.671	18.10	0.2108	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		1,199.47370	1,253.771	18.10	0.7892	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		2,803.83340	2,734.639	18.51	0.9915	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		3.53340	3.739	18.51	0.0085	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		1,174.59270	1,114.010	15.17	0.8526	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		74.29270	83.110	15.17	0.1474	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		430.11760	396.952	16.13	0.4746	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		477.31760	513.552	16.13	0.5254	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		857.57530	805.523	15.24	0.7326	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		167.07530	184.523	15.24	0.2674	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		461.11640	426.668	15.97	0.4950	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		450.61640	485.668	15.97	0.5050	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		0.00000	427.095	16.03	0.4905	4,270,951.00	10,000	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		0.00000	500.995	16.03	0.5095	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		0.00000	435.176	15.99	0.4973	4,351,758.00	10,000	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		0.00000	489.076	15.99	0.5027	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		468.17510	433.868	16.09	0.4860	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		489.67510	525.068	16.09	0.5140	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		2,126.33370	2,057.953	16.57	0.9633	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		17.53370	18.953	16.57	0.0367	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		3,598.38640	3,528.595	20.06	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		1.78640	1.895	20.06	0.0039	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		3,100.42020	3,030.720	18.71	0.9918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		3.82020	4.020	18.71	0.0082	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		3,050.71900	2,981.032	18.58	0.9912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		4.11900	4.332	18.58	0.0088	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		5.65520	4.778	24.97	0.0078	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		5,589.05520	5,658.078	24.97	0.9922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		136.62930	124.145	19.04	0.1665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,640.02930	1,697.445	19.04	0.8335	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		101.03380	91.553	19.65	0.1269	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,954.43380	2,014.853	19.65	0.8731	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		81.79290	74.009	20.08	0.1046	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		2,185.19290	2,247.309	20.08	0.8954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		218.15130	200.030	17.98	0.2527	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		1,171.55130	1,223.330	17.98	0.7473	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		191.81820	175.604	18.28	0.2258	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		1,295.21820	1,348.904	18.28	0.7742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		141.47600	128.595	18.97	0.1718	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		1,604.87600	1,661.895	18.97	0.8282	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			357.69650	330.484	16.87	0.3825	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			741.09650	783.784	16.87	0.6175	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			295.41860	271.976	17.29	0.3270	0.00	0	350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			898.81860	945.276	17.29	0.6730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			290.31990	267.198	17.33	0.3223	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			913.71990	960.498	17.33	0.6777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			475.33340	441.652	16.23	0.4780	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			528.73340	564.952	16.23	0.5220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			455.44310	422.803	16.33	0.4626	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			558.84310	596.103	16.33	0.5374	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			400.30810	370.662	16.62	0.4185	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			653.70810	693.962	16.62	0.5815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			667.41920	623.225	15.70	0.6041	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			330.81920	356.525	15.70	0.3959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			566.86150	526.377	15.89	0.5417	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			420.26150	449.677	15.89	0.4583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			523.46780	485.864	16.02	0.5126	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			466.86780	499.164	16.02	0.4874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			792.94820	744.681	15.49	0.6726	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			246.34820	267.981	15.49	0.3274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			731.27990	684.942	15.59	0.6402	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			284.67990	308.242	15.59	0.3598	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			725.30310	679.159	15.60	0.6369	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			288.70310	312.459	15.60	0.3631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,030.62970	974.099	15.19	0.7759	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			144.02970	157.399	15.19	0.2241	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			898.71030	847.418	15.33	0.7230	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			192.11030	210.718	15.33	0.2770	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			858.03570	807.865	15.39	0.7043	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			211.43570	231.165	15.39	0.2957	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,197.01780	1,137.363	15.16	0.8294	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			100.41780	110.663	15.16	0.1706	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,132.26910	1,073.749	15.17	0.8099	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			115.66910	127.049	15.17	0.1901	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,038.28550	981.595	15.18	0.7786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			141.68550	154.895	15.18	0.2214	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,497.44160	1,433.656	15.11	0.9001	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			50.84160	56.956	15.11	0.0999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,444.16480	1,380.991	15.12	0.8896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			57.56480	64.291	15.12	0.1104	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,238.28930	1,177.959	15.15	0.8409	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			91.68930	101.260	15.15	0.1591	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,874.34320	1,805.956	15.79	0.9451	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			27.74320	29.256	15.79	0.0549	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,731.49420	1,663.509	15.44	0.9319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			34.89420	36.809	15.44	0.0681	0.00	0	38,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,590.37000	1,522.915	15.10	0.9160	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			43.77000	46.215	15.10	0.0840	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,398.50180	2,329.256	17.04	0.9754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			11.90180	12.556	17.04	0.0246	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,115.42360	2,046.548	16.37	0.9619	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			18.82360	19.848	16.37	0.0381	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,931.89340	1,863.370	15.93	0.9497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			25.29340	26.670	15.93	0.0503	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,605.09190	2,535.668	17.52	0.9822	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			8.49190	8.968	17.52	0.0178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,595.23050	2,525.813	17.50	0.9819	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			8.63050	9.113	17.50	0.0181	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,545.95610	2,476.577	17.38	0.9805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			9.35610	9.877	17.38	0.0195	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,703.81900	2,634.328	17.75	0.9848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			7.21900	7.628	17.75	0.0152	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,654.43080	2,584.972	17.64	0.9835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			7.83080	8.272	17.64	0.0165	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,614.95540	2,545.524	17.54	0.9825	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			8.35540	8.824	17.54	0.0175	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,852.24690	2,782.673	18.10	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			5.64690	5.973	18.10	0.0120	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,822.53240	2,752.974	18.03	0.9874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			5.93240	6.274	18.03	0.0126	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,743.36280	2,673.848	17.84	0.9857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			6.76280	7.148	17.84	0.0143	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,381.54910	1,319.185	15.16	0.8730	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			69.74910	77.385	15.16	0.1270	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			514.00400	477.512	16.12	0.5019	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			492.20400	525.712	16.12	0.4981	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			409.65370	379.764	16.76	0.4111	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			709.75370	750.064	16.76	0.5889	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,134.10970	1,076.001	15.21	0.7957	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			134.20970	146.301	15.21	0.2043	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,290.54540	1,229.803	15.12	0.8340	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			105.04540	114.803	15.12	0.1660	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			344.70720	318.727	17.26	0.3496	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			909.20720	953.727	17.26	0.6504	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			198.48510	182.153	18.64	0.2173	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,472.98510	1,527.153	18.64	0.7827	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,891.72800	2,821.728	17.36	0.9870	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			6.22800	6.728	17.36	0.0130	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,007.97520	955.294	15.35	0.7137	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			240.67520	259.094	15.35	0.2863	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			364.06780	337.782	17.58	0.3404	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,046.76780	1,091.582	17.58	0.6596	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			220.66300	202.547	19.17	0.2127	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,752.66300	1,805.947	19.17	0.7873	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,965.57090	2,894.943	16.39	0.9850	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			7.57090	8.343	16.39	0.0150	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,386.52470	1,325.095	15.11	0.8243	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			128.52470	138.495	15.11	0.1757	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			331.53050	307.701	18.04	0.3059	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,233.53050	1,281.101	18.04	0.6941	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			895.09750	847.030	15.72	0.6353	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			380.79750	404.630	15.72	0.3647	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			407.40420	379.860	17.72	0.3493	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,123.10420	1,167.460	17.72	0.6507	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,047.53450	2,975.777	15.56	0.9834	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			9.13450	9.876	15.56	0.0166	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,488.42530	1,425.924	15.05	0.8185	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			150.02530	160.024	15.05	0.1815	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			323.96500	301.347	18.87	0.2713	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,615.56500	1,665.447	18.87	0.7287	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			235.39120	216.529	19.74	0.2034	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,096.99120	2,150.629	19.74	0.7966	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			0.00000	661.046	16.48	0.5129	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			0.00000	704.946	16.48	0.4871	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,683.34680	2,612.700	15.08	0.9673	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			19.04680	21.201	15.08	0.0327	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			503.86650	472.223	17.58	0.3881	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,089.56650	1,130.723	17.58	0.6119	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,683.47520	1,617.786	14.93	0.8511	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			121.17520	128.486	14.93	0.1489	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,700.19620	1,634.181	14.92	0.8544	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			117.89620	124.881	14.92	0.1456	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,691.82830	1,625.888	14.92	0.8528	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			119.52830	126.588	14.92	0.1472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			674.24530	636.148	16.83	0.4828	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			791.24530	826.248	16.83	0.5172	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,697.17310	1,630.570	14.92	0.8505	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			124.17310	130.670	14.92	0.1495	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			299.51060	277.840	19.49	0.2405	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,946.51060	1,997.940	19.49	0.7595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			258.00830	238.766	19.88	0.2107	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,185.00830	2,238.866	19.88	0.7893	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			733.44320	692.629	16.57	0.5151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			700.44320	732.729	16.57	0.4849	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			226.41380	209.107	20.23	0.1873	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,403.41380	2,459.207	20.23	0.8127	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			135.83680	126.956	22.10	0.1166	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,422.83680	3,487.056	22.10	0.8834	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	16.23	Call			349.56090	326.682	19.04	0.2768	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,696.56090	1,746.782	19.04	0.7232	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,042.16060	1,973.610	14.94	0.9063	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			69.16060	73.710	14.94	0.0937	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,962.44420	1,894.259	14.93	0.8952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			79.44420	84.359	14.93	0.1048	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			242.25060	223.965	20.05	0.1991	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,289.25060	2,344.065	20.05	0.8009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,741.26490	2,670.252	14.98	0.9688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			18.26490	20.352	14.98	0.0312	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,713.81210	1,646.926	14.91	0.8538	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			120.81210	127.026	14.91	0.1462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,705.48510	1,638.658	14.91	0.8522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			122.48510	128.758	14.91	0.1478	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,544.23710	1,480.865	15.04	0.8163	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			161.23710	170.965	15.04	0.1837	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,520.96950	1,457.938	15.06	0.8106	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			167.96950	178.038	15.06	0.1894	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,789.53730	1,722.228	14.92	0.8676	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			106.53730	112.328	14.92	0.1324	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			701.01090	661.897	16.71	0.4977	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			748.01090	781.997	16.71	0.5023	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,133.19000	3,060.032	14.78	0.9828	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			10.19000	10.632	14.78	0.0172	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,595.01600	1,531.789	15.12	0.8138	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			172.01600	182.389	15.12	0.1862	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			320.44800	300.095	19.65	0.2465	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,017.44800	2,070.695	19.65	0.7535	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			260.24260	242.925	20.23	0.2047	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,377.24260	2,433.525	20.23	0.7953	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			270.91720	255.867	20.81	0.1983	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,720.51720	2,779.967	20.81	0.8017	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,210.90360	3,137.271	14.25	0.9823	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.50360	11.371	14.25	0.0177	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,691.73270	1,627.698	15.21	0.8108	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			191.33270	201.798	15.21	0.1892	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			310.95000	293.743	20.37	0.2245	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,440.55000	2,497.843	20.37	0.7755	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,396.36430	2,329.224	14.37	0.9243	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			55.86430	63.724	14.37	0.0757	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			682.90970	650.573	17.85	0.4320	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,162.40970	1,205.073	17.85	0.5680	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,785.31310	1,724.385	15.26	0.8092	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			204.71310	219.285	15.26	0.1908	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			301.49370	288.839	21.16	0.2056	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,920.89370	2,983.739	21.16	0.7944	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			276.78880	265.393	21.48	0.1901	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,126.18880	3,190.293	21.48	0.8099	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,291.47620	3,216.605	13.70	0.9826	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.87620	11.505	13.70	0.0174	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			312.21930	300.021	21.30	0.2074	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,002.31930	3,065.921	21.30	0.7926	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,819.01000	1,758.444	15.26	0.8092	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			209.11000	224.344	15.26	0.1908	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,675.36180	1,613.614	15.41	0.7759	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			265.46180	279.514	15.41	0.2241	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			319.02530	306.489	21.22	0.2115	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,949.12530	3,012.389	21.22	0.7885	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,625.45530	1,564.583	15.48	0.7621	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			290.05530	305.183	15.48	0.2379	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			379.91630	364.385	20.61	0.2465	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,564.51630	2,624.985	20.61	0.7535	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,987.02590	1,924.533	14.89	0.8415	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			162.32590	175.933	14.89	0.1585	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,002.33850	1,939.584	14.86	0.8447	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			157.63850	170.984	14.86	0.1553	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,994.67110	1,932.047	14.88	0.8431	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			159.97110	173.447	14.88	0.1569	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			376.53210	361.683	20.88	0.2392	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,730.83210	2,792.183	20.88	0.7608	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			350.90400	337.335	21.16	0.2244	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,905.20400	2,967.835	21.16	0.7756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,013.92310	1,951.380	14.84	0.8449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			158.22310	171.880	14.84	0.1551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,006.26740	1,943.860	14.86	0.8433	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			160.56740	174.360	14.86	0.1567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,998.63400	1,936.363	14.87	0.8417	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			162.93400	176.863	14.87	0.1583	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,052.53450	1,989.316	14.75	0.8529	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			146.83450	159.816	14.75	0.1471	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,885.91620	1,824.844	15.16	0.8108	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			215.51620	230.644	15.16	0.1892	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			310.91510	301.397	22.01	0.1972	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,390.51510	3,457.197	22.01	0.8028	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			299.43690	290.484	22.33	0.1895	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,539.03690	3,606.284	22.33	0.8105	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,381.72700	3,305.765	13.19	0.9829	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.32700	11.565	13.19	0.0171	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,964.37730	1,909.480	15.08	0.8126	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			216.97730	238.680	15.08	0.1874	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			327.41860	317.724	22.96	0.1923	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,850.01860	3,916.924	22.96	0.8077	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			322.37860	312.934	23.12	0.1891	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,924.97860	3,992.134	23.12	0.8109	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,459.07070	3,382.674	12.89	0.9829	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.67070	11.874	12.89	0.0171	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			352.10600	340.897	24.09	0.1890	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,413.90600	4,479.897	24.09	0.8110	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,550.31360	3,473.242	12.58	0.9829	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.11360	12.242	12.58	0.0171	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,054.98500	2,000.626	14.81	0.8175	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			216.78500	239.626	14.81	0.1825	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,765.65020	2,694.665	12.32	0.9428	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			42.85020	49.165	12.32	0.0572	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,783.46350	2,712.200	12.26	0.9450	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			40.66350	46.700	12.26	0.0550	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,774.54680	2,703.420	12.29	0.9439	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			41.74680	47.920	12.29	0.0561	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,270.84010	2,212.976	14.74	0.8433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			184.04010	203.276	14.74	0.1567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,135.26090	2,081.600	15.19	0.8136	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			238.46090	261.900	15.19	0.1864	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			381.57340	361.275	24.71	0.1899	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,786.80110	4,843.910	24.71	0.8133	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,609.95420	3,532.705	12.50	0.9824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.15420	13.005	12.50	0.0176	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,734.77340	4,791.575	24.71	0.8101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,285.60440	2,227.313	14.69	0.8463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			178.80440	197.613	14.69	0.1537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,278.20880	2,220.133	14.72	0.8448	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			181.40880	200.433	14.72	0.1552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			373.60110	353.610	24.71	0.1867	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,378.77650	1,341.801	17.68	0.5678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,085.77650	1,123.401	17.68	0.4322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,374.96410	1,338.072	17.70	0.5665	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,091.96410	1,129.672	17.70	0.4335	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,371.16610	1,334.357	17.72	0.5652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,098.16610	1,135.957	17.72	0.4348	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,194.21750	1,232.993	17.92	0.4188	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,589.04030	1,555.993	17.94	0.5801	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,200.44030	1,239.293	17.94	0.4199	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,585.26850	1,552.299	17.96	0.5790	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,206.66850	1,245.599	17.96	0.4210	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,592.81750	1,559.693	17.92	0.5812	0.00	0	0
Total \$ / R Option												10,110,595.50	30,000	2,089,805
Total \$ / R												1,584,649,540.00	139,015	2,805,057

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	11/12/2015	Foreign Exchange Future			14.33630		14.40230			0.0000	1,949,736.80	136	1,250
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.57670		14.64660			0.0000	3,571,291.50	245	765
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.80990		14.88300			0.0000	251,768.30	17	130
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			15.06950		15.14570			0.0000	0.00	0	55
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			15.31970		15.39680			0.0000	0.00	0	0
Total \$ / R MAXI Future											5,772,796.60	398	2,200
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			0.00000	1.445	34.39	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			254,230.00000	247,631.471	34.28	0.9999	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			0.00000	1.471	34.28	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			256,230.00000	249,631.420	34.50	0.9999	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			0.00000	1.420	34.50	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			255,230.00000	248,631.445	34.39	0.9999	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			227,123.33550	220,213.260	16.73	0.9700	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			1,463.33550	1,543.260	16.73	0.0300	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			226,146.68350	219,237.835	16.71	0.9696	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			1,486.68350	1,567.835	16.71	0.0304	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			225,170.38770	218,262.785	16.69	0.9691	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			1,510.38770	1,592.785	16.69	0.0309	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			159,135.06770	152,730.795	15.00	0.8275	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			14,835.06770	15,740.795	15.00	0.1725	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			158,344.68530	151,951.320	15.01	0.8256	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			15,044.68530	15,961.320	15.01	0.1744	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			157,556.11950	151,174.007	15.02	0.8238	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			15,256.11950	16,184.006	15.02	0.1762	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			98,184.39690	94,257.041	17.05	0.5407	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			84,614.39690	88,307.041	17.05	0.4593	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			99,000.22360	95,045.010	17.02	0.5441	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			83,430.22360	87,095.010	17.02	0.4559	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			98,591.38100	94,649.844	17.03	0.5424	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			84,021.38100	87,699.844	17.03	0.4576	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			126,340.36790	122,273.775	16.99	0.5840	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			85,660.36790	89,303.775	16.99	0.4160	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			125,922.21670	121,865.759	17.01	0.5825	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			86,242.21670	89,895.759	17.01	0.4175	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			125,505.18580	121,459.443	17.03	0.5810	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			86,825.18580	90,489.443	17.03	0.4190	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											5,772,796.60	398	2,200
£ / R	On 11/12/2015	Foreign Exchange Future			21.54680		21.55780			0.0000	18,616,435.20	864	36,792
£ / R	On 12/01/2016	Foreign Exchange Future			21.67740		21.69120			0.0000	0.00	0	15
£ / R	On 26/02/2016	Foreign Exchange Future			21.84620		21.86240			0.0000	0.00	0	163
£ / R	On 29/02/2016	Foreign Exchange Future			21.85750		21.87390			0.0000	0.00	0	47
£ / R	On 07/03/2016	Foreign Exchange Future			21.88400		21.90080			0.0000	0.00	0	50

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			21.91090		21.92810			0.0000	26,314,990.90	1,201	9,565
£ / R	On	13/06/2016	Foreign Exchange Future			22.26620		22.28630			0.0000	22,266.20	1	424
£ / R	On	08/09/2016	Foreign Exchange Future			22.62050		22.64480			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.66730		22.69200			0.0000	0.00	0	200
£ / R	On	19/12/2016	Foreign Exchange Future			23.06070		23.08570			0.0000	0.00	0	0
Total £ / R Future												44,953,692.30	2,066	47,256
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,687.83350	3,676.834	34.77	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.03350	0.034	34.77	0.0001	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,397.84040	3,386.842	32.35	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.04040	0.042	32.35	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,067.85040	3,056.853	29.59	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.05040	0.053	29.59	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,057.85080	3,046.853	29.51	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.05080	0.053	29.51	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,047.85110	3,036.853	29.42	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.05110	0.053	29.42	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,157.90360	2,146.913	21.99	0.9994	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			0.10360	0.113	21.99	0.0006	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,558.99060	1,548.099	20.24	0.9938	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			1.19060	1.299	20.24	0.0062	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,439.70060	1,428.870	19.88	0.9904	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			1.90060	2.071	19.88	0.0096	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,330.69650	1,319.950	19.56	0.9858	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			2.89650	3.150	19.56	0.0142	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,232.01950	1,221.379	19.27	0.9799	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			4.21950	4.579	19.27	0.0201	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			825.99130	816.410	17.91	0.9243	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			18.19130	19.610	17.91	0.0757	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			807.22880	797.735	17.84	0.9197	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			19.42880	20.935	17.84	0.0803	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			769.94290	760.636	17.71	0.9099	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			22.14290	23.836	17.71	0.0901	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			431.38590	424.933	16.39	0.7520	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			73.58590	78.134	16.39	0.2480	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			319.68110	314.787	15.89	0.6561	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			111.88110	117.987	15.89	0.3439	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			223.07770	219.841	15.38	0.5426	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			165.27770	173.041	15.38	0.4574	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			98.29780	95.538	15.90	0.3003	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			360.49780	368.738	15.90	0.6997	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			2.56100	2.133	21.14	0.0095	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,644.76100	1,655.334	21.14	0.9905	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			760.85890	738.395	13.23	0.7419	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			159.65890	150.995	13.23	0.2581	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			507.23800	495.722	14.42	0.4504	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			734.83800	739.522	14.42	0.5496	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			545.25850	533.006	14.32	0.4695	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			701.35850	705.506	14.32	0.5305	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			549.15330	536.266	14.46	0.4568	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			768.35330	772.266	14.46	0.5432	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,774.33530	2,754.445	15.16	0.9549	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			36.23530	33.545	15.16	0.0451	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,764.55180	2,744.633	15.13	0.9546	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			36.45180	33.733	15.13	0.0454	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,754.76890	2,734.823	15.10	0.9543	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			36.66890	33.923	15.10	0.0457	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,077.72150	2,055.050	14.56	0.7990	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			281.42150	278.850	14.56	0.2010	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,069.97520	2,047.323	14.56	0.7977	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			283.67520	281.123	14.56	0.2023	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,062.24680	2,039.609	14.56	0.7964	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			285.94680	283.409	14.56	0.2036	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,428.54210	1,411.537	15.61	0.5737	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,043.74210	1,051.037	15.61	0.4263	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,423.81360	1,406.845	15.61	0.5724	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,049.01360	1,056.345	15.61	0.4276	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			475.25320	466.351	18.76	0.2326	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,680.45320	3,695.851	18.76	0.7674	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,025.46530	2,002.161	15.11	0.7110	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			580.66530	581.661	15.11	0.2890	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,433.27640	1,416.243	15.60	0.5750	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,038.47640	1,045.743	15.60	0.4250	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,174.21470	1,159.809	16.18	0.4898	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,472.21470	1,482.510	16.18	0.5102	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,170.58640	1,156.193	16.19	0.4886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,478.58640	1,488.893	16.19	0.5114	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,166.96180	1,152.596	16.20	0.4875	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,484.96180	1,495.296	16.20	0.5125	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,731.42800	1,714.265	15.99	0.5781	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,275.72800	1,283.565	15.99	0.4219	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,727.01460	1,709.875	16.00	0.5770	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,281.31460	1,289.176	16.00	0.4230	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,722.62200	1,705.498	16.00	0.5760	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,286.92200	1,294.798	16.00	0.4240	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												44,953,692.30	2,066	171,964
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11623		0.11672			0.0000	0.00	0	7,740
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11847		0.11904			0.0000	0.00	0	1,651
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12071		0.12132			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	19/09/2016	Foreign Exchange Future			0.12331		0.12395			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,391
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,671.70000	2,622.604	42.80	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00000	0.004	42.80	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,671.70550	1,622.605	26.31	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00550	0.006	26.31	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			673.53220	624.434	17.59	0.9833	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1.83220	1.834	17.59	0.0167	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			441.74730	472.258	15.54	0.5460	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,911.36020	1,853.939	15.90	0.9802	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			7.06020	7.439	15.90	0.0198	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			976.16820	926.055	14.63	0.8406	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			71.86820	79.555	14.63	0.1594	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			346.04730	318.758	15.54	0.4540	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			310.85570	291.671	18.00	0.3082	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,178.55570	1,220.671	18.00	0.6918	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,264.31970	1,213.045	15.19	0.8150	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			132.01970	142.045	15.19	0.1850	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			627.22930	594.518	16.00	0.5434	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			494.92930	523.518	16.00	0.4566	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,584.62220	1,533.874	16.10	0.8069	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			189.82220	202.874	16.10	0.1931	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			938.22710	902.270	16.74	0.6013	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			543.42710	571.270	16.74	0.3987	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			564.07550	539.391	18.45	0.4058	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,169.27550	1,208.391	18.45	0.5942	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,391
€ / R	On	11/12/2015	Foreign Exchange Future			15.48550		15.23060			0.0000	58,659,074.00	3,788	74,290
€ / R	On	29/12/2015	Foreign Exchange Future			15.54090		15.28600			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.63160		15.37940			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.64400		15.39200			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.70960		15.45820			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			15.73150		15.48040			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			15.76310		15.51230			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			15.78570		15.53490			0.0000	14,254,487.10	903	40,244
€ / R	On	13/06/2016	Foreign Exchange Future			16.08350		15.83420			0.0000	8,041,750.00	500	4,430
€ / R	On	19/09/2016	Foreign Exchange Future			16.42470		16.17620			0.0000	2,463,705.00	150	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.75740		16.50700			0.0000	0.00	0	4,500
Total € / R Future												83,419,016.10	5,341	124,203
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			573.70670	341.965	16.38	0.7778	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	16.31	Call		3.61240	3.474	17.50	0.0233	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put		1,083.01240	827.974	17.50	0.9767	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		2.19890	1.913	19.06	0.0127	0.00	0	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,271.59890	1,016.413	19.06	0.9873	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		81.70230	23.434	17.83	0.1161	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		281.89540	472.212	17.70	0.8701	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		91.29540	26.712	17.70	0.1299	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		143.67320	268.994	16.68	0.7008	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		203.07320	73.494	16.68	0.2992	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		24.30670	47.465	16.38	0.2222	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put		33.86380	8.920	18.69	0.0494	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		316.32410	516.953	17.91	0.8925	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		75.72410	21.453	17.91	0.1075	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		309.27210	507.924	17.87	0.8883	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		78.67210	22.424	17.87	0.1117	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		302.30230	498.934	17.83	0.8839	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		1.19050	0.089	22.74	0.0006	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,202.27350	1,455.651	21.84	0.9989	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		1.67350	0.151	21.84	0.0011	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		934.20700	1,186.181	20.74	0.9955	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		3.60700	0.681	20.74	0.0045	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call		464.46380	694.420	18.69	0.9506	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00000	0.000	20.92	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,180.70640	2,435.531	32.44	0.9998	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.10640	0.031	32.44	0.0002	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,381.64910	1,635.582	23.31	0.9994	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		1.04910	0.082	23.31	0.0006	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,331.79050	1,585.589	22.74	0.9994	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,280.60000	4,535.500	20.92	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call		112.02280	170.324	14.53	0.4039	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put		526.02280	329.424	14.53	0.5961	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call		248.35110	373.800	14.25	0.6664	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put		262.35110	132.900	14.25	0.3336	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		856.76630	1,068.569	14.71	0.8913	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		87.36630	46.969	14.71	0.1087	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		848.77800	1,059.731	14.71	0.8891	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		89.37800	48.131	14.71	0.1109	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		840.82570	1,050.916	14.70	0.8868	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		91.42570	49.316	14.70	0.1132	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		675.13390	863.582	14.62	0.8286	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		145.73390	81.982	14.62	0.1714	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		626.40050	807.736	14.64	0.8060	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		167.00050	96.136	14.64	0.1940	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		503.16870	660.256	14.86	0.7176	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		261.16870	166.256	14.86	0.2824	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		320.65680	433.106	14.97	0.5652	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			448.65680	309.106	14.97	0.4348	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			467.37880	602.838	15.01	0.6261	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			409.17880	293.238	15.01	0.3739	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			231.87480	303.096	15.61	0.3937	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			833.67480	653.496	15.61	0.6063	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			433.55400	556.097	15.08	0.5811	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			493.15400	364.597	15.08	0.4189	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			462.07780	583.131	15.07	0.5788	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			519.77780	390.031	15.07	0.4212	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,727.69430	1,966.669	15.79	0.9462	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			42.79430	30.968	15.79	0.0538	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			336.26350	420.734	15.55	0.4511	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			801.36350	635.034	15.55	0.5489	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,500.12550	2,747.442	18.04	0.9795	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			15.22550	11.742	18.04	0.0205	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,353.38360	2,599.765	17.62	0.9754	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			18.48360	14.065	17.62	0.0246	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			769.50940	937.102	14.85	0.7412	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			284.60940	201.402	14.85	0.2588	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			255.79070	321.119	15.96	0.3677	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,020.89070	835.419	15.96	0.6323	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			351.76180	439.757	15.48	0.4659	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			766.86180	604.057	15.48	0.5341	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,082.46900	1,285.301	14.82	0.8499	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			147.56900	99.601	14.82	0.1501	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			293.45900	367.921	15.75	0.4081	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			908.55900	732.221	15.75	0.5919	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			826.54550	1,001.892	14.82	0.7657	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			251.64550	176.192	14.82	0.2343	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,586.84490	1,822.933	15.37	0.9355	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			51.94490	37.233	15.37	0.0645	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			588.06090	729.058	15.03	0.6464	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			423.16090	313.358	15.03	0.3536	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,559.95550	1,794.334	15.29	0.9331	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			55.05550	38.634	15.29	0.0669	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,577.86610	1,813.394	15.34	0.9347	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			52.96610	37.694	15.34	0.0653	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			866.01270	1,046.820	14.82	0.7812	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			231.11270	161.120	14.82	0.2188	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,596.16780	1,832.477	15.40	0.9363	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			51.26780	36.777	15.40	0.0637	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			680.20430	789.667	15.63	0.5496	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			806.00430	666.167	15.63	0.4504	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,764.40900	1,984.763	14.88	0.8859	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,013.75700	1,168.046	14.93	0.7049	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			439.55700	344.546	14.93	0.2951	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			130.20900	101.263	14.88	0.1141	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,025.04330	1,181.112	14.92	0.7091	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			430.84330	337.612	14.92	0.2909	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,019.38990	1,174.567	14.93	0.7070	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			435.18990	341.067	14.93	0.2930	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			357.82740	291.035	14.83	0.2187	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,577.30400	1,758.550	14.84	0.7797	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			361.10400	293.850	14.84	0.2203	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,590.76990	1,772.939	14.83	0.7828	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			354.56990	288.239	14.83	0.2172	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,584.02740	1,765.735	14.83	0.7813	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			951.24970	1,042.900	16.80	0.5023	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,434.24970	1,275.500	16.80	0.4977	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			948.04330	1,039.381	16.81	0.5010	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,441.04330	1,281.981	16.81	0.4990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			944.84940	1,035.874	16.82	0.4996	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,447.84940	1,288.474	16.82	0.5004	0.00	0	0
Total € / R Option												0.00	0	411,152
Total € / R												83,419,016.10	5,341	535,355
AUS / R	On	11/12/2015	Foreign Exchange Future			10.47190		10.53130			0.0000	10,471,900.00	1,000	11,214
AUS / R	On	15/01/2016	Foreign Exchange Future			10.51990		10.58050			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.59740		10.65980			0.0000	37,514,796.00	3,540	11,551
AUS / R	On	13/06/2016	Foreign Exchange Future			10.72310		10.78770			0.0000	2,680,775.00	250	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.86770		10.93460			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.01310		11.08030			0.0000	0.00	0	0
Total AUS / R Future												50,667,471.00	4,790	23,518
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			931.35630	872.060	20.22	0.9982	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.05630	0.160	20.22	0.0018	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,231.30080	1,171.929	23.52	0.9997	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.00080	0.029	23.52	0.0003	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,281.30110	3,221.900	20.11	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00110	0.000	20.11	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			339.95920	286.754	15.51	0.8765	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			8.65920	14.854	15.51	0.1235	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,231.30170	3,171.900	20.11	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00170	0.000	20.11	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,181.30240	3,121.900	21.06	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00240	0.000	21.06	0.0000	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			652.37890	595.381	13.35	0.8922	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			21.87890	25.481	13.35	0.1078	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			643.18750	586.286	13.31	0.8888	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			22.68750	26.386	13.31	0.1112	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			634.02280	577.221	13.27	0.8852	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			23.52280	27.321	13.27	0.1148	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			15.24970	16.763	12.96	0.0533	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			815.11380	867.125	13.65	0.8355	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,184.35830	1,123.408	13.04	0.9491	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			14.55830	16.008	13.04	0.0509	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,174.69970	1,113.781	13.00	0.9479	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			14.89970	16.381	13.00	0.0521	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,165.04970	1,104.163	12.96	0.9467	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			893.79240	836.132	12.47	0.8887	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			33.99240	38.732	12.47	0.1113	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			418.12550	375.302	11.97	0.6288	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			158.32550	177.902	11.97	0.3712	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			74.91380	64.525	13.65	0.1645	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			829.37150	775.999	12.83	0.7543	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			141.67150	152.899	12.83	0.2457	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			844.77300	791.100	12.85	0.7607	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			137.07300	148.000	12.85	0.2393	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			837.05620	783.535	12.84	0.7575	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			139.35620	150.435	12.84	0.2425	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			955.47110	905.143	13.61	0.7172	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			230.87110	247.443	13.61	0.2828	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			969.82270	919.207	13.62	0.7225	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			225.22270	241.507	13.62	0.2775	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			962.63400	912.160	13.61	0.7199	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			228.03400	244.460	13.61	0.2801	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			435.16740	463.003	14.12	0.3829	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			850.14850	810.907	14.13	0.6146	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			439.84850	467.807	14.13	0.3854	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			844.85290	805.738	14.13	0.6121	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			444.55290	472.638	14.13	0.3879	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			855.46740	816.103	14.12	0.6171	0.00	0	0
Total AU\$ / R Option												0.00	0	1,203
Total AU\$ / R												50,667,471.00	4,790	24,721
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.72080		10.74920			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.90040		10.93220			0.0000	1,090,040.00	100	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.07630		11.10960			0.0000	0.00	0	0
Total CAD/ R Future												1,090,040.00	100	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			280.32130	252.847	17.32	0.7951	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			31.12130	32.047	17.32	0.2049	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			272.09730	244.725	17.26	0.7853	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			32.89730	33.925	17.26	0.2147	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			288.62770	261.061	17.39	0.8047	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			29.42770	30.261	17.39	0.1953	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			228.68260	232.124	12.01	0.4353	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			361.89720	333.260	12.01	0.5762	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			219.69720	222.860	12.01	0.4238	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			356.36300	327.863	12.01	0.5704	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			224.16300	227.463	12.01	0.4296	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			350.88260	322.524	12.01	0.5647	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			568.10790	545.131	13.65	0.5945	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			328.50790	338.831	13.65	0.4055	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			562.75800	539.887	13.66	0.5908	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			333.15800	343.587	13.66	0.4092	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			557.44570	534.684	13.67	0.5872	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			337.84570	348.384	13.67	0.4128	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												1,090,040.00	100	2
CF CANDCO	On	22/12/2015	Foreign Exchange Future			215.40510		258.72930			0.0000	0.00	0	0
Total CF CANDCO CAGJ Future												0.00	0	0
Total CF CANDCO CAGJ												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.22430		14.00500			0.0000	4,210,392.80	296	6,453
CHF / R	On	14/03/2016	Foreign Exchange Future			14.52770		14.32810			0.0000	2,004,822.60	138	68
CHF / R	On	13/06/2016	Foreign Exchange Future			14.82870		14.63880			0.0000	0.00	0	0
Total CHF / R Future												6,215,215.40	434	6,521
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			157.71210	63.692	17.99	0.2708	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			157.89920	280.343	17.92	0.7209	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			162.89920	66.044	17.92	0.2791	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			167.97810	295.717	18.05	0.7372	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			152.97810	61.417	18.05	0.2628	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			162.71210	287.992	17.99	0.7292	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			267.93000	313.953	16.46	0.3758	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			929.83000	776.253	16.46	0.6242	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			265.47560	311.025	16.48	0.3731	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			937.37560	783.325	16.48	0.6269	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			263.06770	308.123	16.50	0.3704	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			944.96770	790.423	16.50	0.6296	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			809.96400	904.203	15.77	0.6229	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			571.16400	475.503	15.77	0.3771	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			805.14540	898.830	15.78	0.6206	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			576.34540	480.130	15.78	0.3794	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			814.81130	909.605	15.76	0.6253	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			566.01130	470.905	15.76	0.3747	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												6,215,215.40	434	6,521
CNH / R	On	11/12/2015	Foreign Exchange Future			2.22310		2.23240			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.23780		2.24620			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.25620		2.26530			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,225.18180	2,132.433	26.69	0.9949	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1.18180	1.433	26.69	0.0051	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,424.78220	2,331.984	27.92	0.9965	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.78220	0.984	27.92	0.0035	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,324.96030	2,232.186	27.31	0.9958	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.96030	1.186	27.31	0.0042	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			489.59320	509.790	15.51	0.3804	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			991.07280	927.350	15.45	0.5985	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			529.07280	549.350	15.45	0.4015	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			932.64740	872.645	15.47	0.5768	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			570.64740	594.645	15.47	0.4232	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,051.59320	987.790	15.51	0.6196	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			799.64150	821.908	16.01	0.4067	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,297.53760	1,230.217	16.02	0.5781	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			844.53760	868.217	16.02	0.4219	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,243.94860	1,178.069	16.02	0.5630	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			890.94860	916.069	16.02	0.4370	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,352.64150	1,283.908	16.01	0.5933	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.08030		2.04610			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.12250		2.08900			0.0000	212,250.00	100	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.16510		2.13140			0.0000	0.00	0	0
Total DKK / R Future												212,250.00	100	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			624.94100	923.886	20.78	0.9276	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			63.94100	20.886	20.78	0.0724	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			546.62110	828.183	19.87	0.9119	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			85.62110	25.183	19.87	0.0881	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			473.33490	739.919	20.02	0.8799	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			112.33490	36.919	20.02	0.1201	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			575.83470	690.594	18.23	0.4660	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,185.83470	965.594	18.23	0.5340	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			543.26740	651.753	18.29	0.4472	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,253.26740	1,026.753	18.29	0.5528	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			610.07480	731.305	18.16	0.4850	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,120.07480	906.305	18.16	0.5150	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			1,000.66090	825.637	18.14	0.3831	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,414.15740	1,587.779	18.06	0.6447	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			900.15740	736.779	18.06	0.3553	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,363.68790	1,531.467	18.10	0.6308	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			949.68790	780.467	18.10	0.3692	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,314.66090	1,476.637	18.14	0.6169	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												212,250.00	100	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.14010		0.14090			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13960		0.14080			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13970		0.14030			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13880		0.14050			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			0.07200		0.07230			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06900		0.06940			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06700		0.06690			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06480		0.06490			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			9.49020		9.56270			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.49900		9.57110			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.59210		9.66520			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.69430		9.76940			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.81270		9.88940			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			477.33610	407.274	18.97	0.9392	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			4.63610	7.074	18.97	0.0608	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			467.67650	397.875	18.94	0.9347	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			4.97650	7.675	18.94	0.0653	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			458.04070	388.521	18.90	0.9299	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			5.34070	8.321	18.90	0.0701	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			311.72580	250.424	14.61	0.7966	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			20.62580	31.424	14.61	0.2034	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			303.00350	242.465	14.58	0.7862	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			21.90350	33.465	14.58	0.2138	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			294.35130	234.612	14.56	0.7754	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			23.25130	35.612	14.56	0.2246	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			260.50780	204.309	14.46	0.7291	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			29.40780	45.309	14.46	0.2709	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			580.07920	518.224	11.29	0.7992	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			54.87920	66.124	11.29	0.2008	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			571.81480	510.361	11.29	0.7941	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			56.61480	68.261	11.29	0.2059	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			563.67120	502.551	11.28	0.7889	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			58.47120	70.451	11.28	0.2111	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			860.37690	796.110	13.04	0.7937	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			100.97690	111.810	13.04	0.2063	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			876.60680	811.944	13.06	0.8000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			97.20680	107.644	13.06	0.2000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			868.47650	804.011	13.05	0.7969	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			99.07650	109.711	13.05	0.2031	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			709.24360	659.233	13.46	0.6423	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			279.84360	306.533	13.46	0.3577	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			703.28710	653.540	13.47	0.6390	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			283.88710	310.840	13.47	0.3610	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			697.36920	647.886	13.47	0.6357	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			287.96920	315.185	13.47	0.3643	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	10,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08020		1.05750			0.0000	291,654.00	270	70
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08290		1.06070			0.0000	2,149,556.50	1,985	1,460
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08600		1.06390			0.0000	282,360.00	260	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.08990		1.06800			0.0000	0.00	0	0
Total QUANTO € / \$ Future												2,723,570.50	2,515	1,530
Total QUANTO € / \$												2,723,570.50	2,515	1,530
RAIN	On	11/12/2015	Foreign Exchange Future			24,740.69000		24,646.37000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,502.49000		25,416.41000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			10.21240		10.19790			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.35200		10.33920			0.0000	0.00	0	2,401
SGD / R	On	13/06/2016	Foreign Exchange Future			10.49680		10.48400			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	2,401
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			838.02080	852.834	22.41	0.9959	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.12080	0.435	22.41	0.0041	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			858.00080	872.780	22.58	0.9964	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.10080	0.380	22.58	0.0036	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			848.01030	862.806	22.49	0.9962	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.11030	0.406	22.49	0.0038	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			477.21540	487.513	12.15	0.7264	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			118.01540	115.513	12.15	0.2736	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			470.31480	480.530	12.15	0.7212	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			121.11480	118.530	12.15	0.2788	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			463.47040	473.602	12.15	0.7159	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			124.27040	121.602	12.15	0.2841	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			547.06510	550.754	13.01	0.6331	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			273.06510	263.954	13.01	0.3669	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			558.41670	562.285	13.00	0.6410	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			264.41670	255.485	13.00	0.3590	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			552.72150	556.500	13.01	0.6370	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			268.72150	259.700	13.01	0.3630	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	2,401
TRY / R	On	11/12/2015	Foreign Exchange Future			4.96460		4.97670			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.91770		4.92860			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.87020		4.88600			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			486.77950	474.786	25.14	0.9967	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.07950	0.186	25.14	0.0033	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			476.79120	464.808	24.92	0.9963	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.09120	0.209	24.92	0.0037	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			466.80460	454.834	24.71	0.9959	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.10460	0.234	24.71	0.0041	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			459.73390	449.801	14.77	0.8857	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			21.13390	22.101	14.77	0.1143	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			450.74880	440.855	14.72	0.8809	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			22.14880	23.155	14.72	0.1191	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			441.80710	431.953	14.67	0.8759	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			23.20710	24.253	14.67	0.1241	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			283.50530	273.749	15.34	0.6029	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			157.50530	163.549	15.34	0.3971	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			277.48420	267.874	15.32	0.5957	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			161.48420	167.674	15.32	0.4043	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			271.53360	262.070	15.29	0.5885	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			165.53360	171.870	15.29	0.4115	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015			Foreign Exchange Future	1.36330	1.37450		0.0000	0.00	0	0	7,688
ZMW / R On 14/03/2016			Foreign Exchange Future	1.30210	1.31650		0.0000	0.00	0	0	1
ZMW / R On 13/06/2016			Foreign Exchange Future	1.20580	1.27220		0.0000	0.00	0	0	0
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									1,769,592,996.40	124,759	995,459
Total Options									10,110,595.50	30,000	2,636,868
Grand Total:									1,779,703,591.90	154,759	3,632,327