



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: 30/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/01/2016 Foreign Exchange Future			15.51370		15.30230			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.53300		15.32050			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.53590		15.32350			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.54170		15.32950			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.57640		15.36560			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.58220		15.37160			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.62280		15.41140			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.64310		15.43130			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.66050		15.44830			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.66340		15.45120			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.67210		15.45970			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.67790		15.46540			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.69250		15.47990			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.70430		15.49140			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.71310		15.50000			0.0000	186,420,218.40	11,864	1,006,564
\$ / R On 15/03/2016 Foreign Exchange Future			15.71610		15.50290			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.71900		15.50580			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.73970		15.52600			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.75740		15.54330			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.80800		15.59320			0.0000	0.00	0	50
\$ / R On 18/04/2016 Foreign Exchange Future			15.81700		15.60200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Future			15.84100		15.62560			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.88300		15.66680			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			15.89200		15.67560			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			15.93390		15.71690			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			15.94590		15.72860			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.96390		15.74630			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.96990		15.75220			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.97290		15.75510			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.98490		15.76690			0.0000	6,521,839.20	408	48,476
\$ / R	On	24/06/2016	Foreign Exchange Future			16.01790		15.79930			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.02990		15.81110			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.11900		15.89910			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.16540		15.94470			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.21190		15.99030			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.24590		16.02380			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.25210		16.02990			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.25520		16.03290			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.26760		16.04510			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.27380		16.05120			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.28620		16.06330			0.0000	1,628,620.00	100	33,424
\$ / R	On	28/09/2016	Foreign Exchange Future			16.31410		16.09070			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.40560		16.18150			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.51510		16.28900			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.56820		16.34110			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.58480		16.35740			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.79980		16.57200			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.03320		16.81200			0.0000	0.00	0	0
Total \$ / R Future												194,570,677.60	12,372	1,102,907
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			364.28940	546.601	19.13	0.9250	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			41.98940	12.901	19.13	0.0750	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			256.32670	418.070	18.18	0.8674	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			74.02670	24.370	18.18	0.1326	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			372.54000	556.019	19.20	0.9281	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			40.24000	12.319	19.20	0.0719	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,522.94800	1,734.165	24.58	0.9950	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			2.44800	1.165	24.58	0.0050	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,393.67690	2,605.988	28.14	0.9996	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.17690	0.088	28.14	0.0004	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			509.98450	677.241	17.65	0.8769	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			80.48450	35.541	17.65	0.1231	15,708.90	442	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			437.63090	592.719	17.69	0.8356	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			108.13090	51.019	17.69	0.1644	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,237.50340	1,446.223	22.20	0.9829	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			6.26640	3.684	22.91	0.0138	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			8.00340	4.523	22.20	0.0171	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call		946.42850	1,150.333	20.07	0.9669	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put		16.92850	8.633	20.07	0.0331	3,815.79	442	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call		587.87850	765.741	17.61	0.9107	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put		58.37850	24.041	17.61	0.0893	10,626.17	442	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		1,335.76640	1,545.384	22.91	0.9862	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		425.38290	556.224	17.89	0.7162	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		219.78290	139.824	17.89	0.2838	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		340.79090	452.907	18.04	0.6395	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		295.19090	196.507	18.04	0.3605	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,868.04340	2,078.873	21.66	0.9921	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		2.44340	2.473	21.66	0.0079	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		926.49830	1,121.271	18.19	0.9298	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		40.89830	24.871	18.19	0.0702	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		3,565.66110	3,776.492	29.39	0.9997	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		0.06110	0.092	29.39	0.0003	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		2,396.33900	2,607.298	24.17	0.9972	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		0.73900	0.898	24.17	0.0028	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		2,256.60960	2,467.568	23.51	0.9963	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		1.00960	1.168	23.51	0.0037	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call		919.09040	1,111.191	18.04	0.9219	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put		47.49040	28.991	18.04	0.0781	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		1,637.57900	1,846.553	20.12	0.9864	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		5.97900	4.353	20.12	0.0136	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		1,134.29420	1,337.041	18.35	0.9566	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		22.69420	14.841	18.35	0.0434	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		3,811.64590	4,022.993	26.42	0.9995	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		0.24590	0.193	26.42	0.0005	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		412.45730	514.666	18.31	0.6017	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		401.05730	291.866	18.31	0.3983	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		1,526.34760	1,730.190	17.99	0.9606	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		25.04760	17.090	17.99	0.0394	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call		1,193.16470	1,380.245	17.39	0.9213	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		61.86470	37.144	17.39	0.0787	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		725.26640	871.433	17.71	0.7759	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		203.96640	138.333	17.71	0.2241	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		803.63790	954.198	17.62	0.7904	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		195.33790	133.698	17.62	0.2096	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		389.54710	468.023	18.55	0.5217	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		581.24710	447.523	18.55	0.4783	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		3,649.20860	3,861.181	24.58	0.9985	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		0.90860	0.681	24.58	0.0015	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		1,963.93190	2,172.246	19.55	0.9750	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		15.63190	11.746	19.55	0.0250	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		943.81700	1,109.688	17.58	0.8388	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		142.61700	96.288	17.58	0.1612	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		994.91700	1,163.230	17.46	0.8482	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		135.21700	91.130	17.46	0.1518	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,573.32870	1,776.101	17.91	0.9511	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		33.62870	24.001	17.91	0.0489	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		998.28420	1,165.301	17.53	0.8426	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		142.88420	97.401	17.53	0.1574	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		990.70970	1,157.125	17.53	0.8403	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		145.30970	99.225	17.53	0.1597	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,005.88790	1,173.503	17.53	0.8449	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		140.48790	95.603	17.53	0.1551	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		992.43400	1,156.056	17.54	0.8279	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		162.53400	113.556	17.54	0.1721	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		2,967.90750	3,179.814	22.37	0.9899	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		6.50750	5.514	22.37	0.0101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		198.36380	229.452	20.92	0.2655	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,448.36380	1,266.352	20.92	0.7345	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		19.56670	15.776	27.06	0.0228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,749.56670	4,532.676	27.06	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		307.14380	359.583	19.77	0.3837	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		1,007.14380	846.483	19.77	0.6163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		274.64990	320.618	20.06	0.3502	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		1,114.64990	947.518	20.06	0.6498	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		241.74750	281.169	20.39	0.3147	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,241.74750	1,068.069	20.39	0.6853	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		360.40460	423.273	19.36	0.4355	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		860.40460	710.173	19.36	0.5645	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		330.05710	387.021	19.59	0.4065	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		940.05710	783.921	19.59	0.5935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		319.66780	374.587	19.67	0.3963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		969.66780	811.487	19.67	0.6037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		439.95130	517.770	18.85	0.5061	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		689.95130	554.670	18.85	0.4939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		406.27250	477.861	19.05	0.4772	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		756.27250	614.761	19.05	0.5228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		363.29550	426.721	19.34	0.4382	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		853.29550	703.621	19.34	0.5618	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		507.35790	599.905	18.58	0.5599	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		577.35790	456.805	18.58	0.4401	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		499.41860	590.170	18.60	0.5539	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		589.41860	467.070	18.60	0.4461	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		495.49080	585.348	18.61	0.5508	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		595.49080	472.248	18.61	0.4492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		523.58980	619.750	18.52	0.5720	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		553.58980	436.650	18.52	0.4280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		515.41380	609.765	18.55	0.5660	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		565.41380	446.665	18.55	0.4340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		511.37260	604.818	18.56	0.5629	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			571.37260	451.718	18.56	0.4371	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			681.78300	802.963	18.09	0.6721	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			381.78300	289.863	18.09	0.3279	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			655.52870	772.945	18.16	0.6571	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			405.52870	309.845	18.16	0.3429	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			645.25190	761.166	18.18	0.6511	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			415.25190	318.065	18.18	0.3489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			777.11260	911.063	17.87	0.7221	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			307.11260	227.963	17.87	0.2779	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			771.24280	904.449	17.88	0.7192	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			311.24280	231.349	17.88	0.2808	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			703.36840	827.559	18.04	0.6841	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			363.36840	274.459	18.04	0.3159	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			800.91510	937.846	17.82	0.7336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			290.91510	214.746	17.82	0.2664	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			794.91660	931.102	17.83	0.7307	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			294.91660	218.002	17.83	0.2693	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			788.94820	924.392	17.84	0.7279	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			298.94820	221.292	17.84	0.2721	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			990.36550	1,150.189	17.61	0.8091	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			190.36550	137.089	17.61	0.1909	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			954.74050	1,111.607	17.64	0.7971	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			204.74050	148.507	17.64	0.2029	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			856.39490	999.949	17.70	0.7588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			256.39490	186.849	17.70	0.2412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,163.29660	1,335.768	17.51	0.8594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			133.29660	92.668	17.51	0.1406	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,139.93040	1,310.847	17.53	0.8534	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			139.93040	97.747	17.53	0.1466	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,071.26320	1,237.339	17.57	0.8343	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			161.26320	114.239	17.57	0.1657	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,375.07670	1,559.693	17.40	0.9056	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			85.07670	56.593	17.40	0.0944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,333.12530	1,515.597	17.42	0.8976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			93.12530	62.497	17.42	0.1024	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,291.73510	1,471.971	17.45	0.8892	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			101.73510	68.871	17.45	0.1108	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,556.91350	1,754.300	17.82	0.9291	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			56.91350	41.199	17.82	0.0709	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,469.23970	1,660.045	17.53	0.9197	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			69.23970	46.945	17.53	0.0803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,383.53310	1,568.566	17.40	0.9071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			83.53310	55.466	17.40	0.0929	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,779.46880	1,983.201	18.54	0.9476	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			39.46880	30.102	18.54	0.0524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,610.72310	1,811.193	18.00	0.9342	0.00	0	788

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			50.72310	38.093	18.00	0.0658	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,601.43130	1,801.694	17.97	0.9334	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			51.43130	38.594	17.97	0.0666	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,979.35680	2,185.962	19.16	0.9598	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			29.35680	22.862	19.16	0.0402	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,902.87370	2,108.489	18.92	0.9555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			32.87370	25.389	18.92	0.0445	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,788.91920	1,992.810	18.57	0.9482	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			38.91920	29.710	18.57	0.0518	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,317.79580	2,527.540	20.20	0.9744	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			17.79580	14.440	20.20	0.0256	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,259.40200	2,468.725	20.02	0.9723	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			19.40200	15.625	20.02	0.0277	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,027.34580	2,234.511	19.31	0.9623	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			27.34580	21.411	19.31	0.0377	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,709.93690	2,921.624	21.39	0.9847	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			9.93690	8.524	21.39	0.0153	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,562.37980	2,773.490	20.94	0.9815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			12.37980	10.390	20.94	0.0185	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,415.39930	2,625.760	20.50	0.9775	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			15.39930	12.660	20.50	0.0225	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,244.51650	3,457.106	22.88	0.9927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			4.51650	4.006	22.88	0.0073	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,956.86420	3,169.222	22.13	0.9890	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			6.86420	6.122	22.13	0.0110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,769.09640	2,980.974	21.57	0.9859	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			9.09640	7.874	21.57	0.0141	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,453.36980	3,666.034	23.43	0.9946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			3.36980	2.934	23.43	0.0054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,443.41720	3,656.078	23.41	0.9946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			3.41720	2.978	23.41	0.0054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,393.66460	3,606.309	23.28	0.9942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			3.66460	3.209	23.28	0.0058	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,552.92930	3,765.627	23.69	0.9954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			2.92930	2.527	23.69	0.0046	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,503.14200	3,715.823	23.56	0.9950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			3.14200	2.723	23.56	0.0050	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,463.32290	3,675.991	23.46	0.9947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			3.32290	2.891	23.46	0.0053	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,702.37230	3,915.115	24.08	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			2.37230	2.015	24.08	0.0037	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,901.78760	4,114.586	24.60	0.9973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			1.78760	1.486	24.60	0.0027	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,672.47470	3,885.209	24.00	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			2.47470	2.109	24.00	0.0039	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,592.76940	3,805.479	23.80	0.9956	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			2.76940	2.379	23.80	0.0044	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,450.81050	4,663.729	26.03	0.9988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.81050	0.629	26.03	0.0012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,951.66490	4,164.476	24.73	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			1.66490	1.376	24.73	0.0025	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			431.56190	507.483	18.96	0.4956	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			718.66190	581.383	18.96	0.5044	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,188.63080	2,397.530	19.79	0.9679	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			22.83080	18.530	19.79	0.0321	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,052.06010	1,215.545	17.64	0.8229	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			176.26010	126.545	17.64	0.1771	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			858.10860	995.852	17.82	0.7354	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			302.10860	226.152	17.82	0.2646	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,898.23730	2,102.395	18.70	0.9470	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			42.23730	32.695	18.70	0.0530	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,079.05930	2,285.459	18.85	0.9553	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			35.75930	28.059	18.85	0.0447	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			728.34960	847.687	18.16	0.6584	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			435.04960	340.287	18.16	0.3416	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			437.26810	509.801	19.29	0.4659	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			853.96810	712.401	19.29	0.5341	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,746.79580	3,960.637	23.36	0.9946	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			3.49580	3.237	23.36	0.0054	0.00	0	250
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			537.66390	617.695	19.23	0.5009	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			834.46390	699.695	19.23	0.4991	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,723.33710	1,915.361	17.67	0.9081	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			91.33710	68.361	17.67	0.0919	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			740.19930	849.270	18.46	0.6185	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			558.19930	452.270	18.46	0.3815	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			458.81030	522.442	19.90	0.4245	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,123.21030	971.441	19.90	0.5755	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,831.04390	4,046.557	22.12	0.9919	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.44390	5.557	22.12	0.0081	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,176.91380	2,380.705	18.18	0.9451	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			51.31380	39.705	18.18	0.0549	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			671.30970	766.883	18.83	0.5639	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			705.70970	585.883	18.83	0.4361	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,556.16550	1,730.043	17.40	0.8575	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			169.36550	127.043	17.40	0.1425	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			796.52780	901.367	18.57	0.6059	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			639.72780	528.367	18.57	0.3941	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			623.88130	704.079	19.34	0.5047	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			928.28130	792.079	19.34	0.4953	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			629.37010	705.164	19.58	0.4859	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,042.47010	901.264	19.58	0.5141	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			470.01400	524.025	20.53	0.3849	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,453.11400	1,290.125	20.53	0.6151	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,923.96610	4,141.132	20.71	0.9903	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			7.06610	7.232	20.71	0.0097	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,282.83500	2,485.052	17.60	0.9371	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			65.93500	51.152	17.60	0.0629	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,258.55590	1,405.949	17.75	0.7564	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			349.95590	280.049	17.75	0.2436	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,556.13030	3,774.188	19.08	0.9860	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			9.83030	10.288	19.08	0.0140	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			937.16790	1,046.757	18.45	0.6292	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			640.86790	532.857	18.45	0.3708	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			802.60340	896.169	18.98	0.5627	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			830.40340	706.269	18.98	0.4373	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,439.08320	1,596.495	17.59	0.7957	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			286.88320	226.595	17.59	0.2043	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,514.72920	2,722.859	17.35	0.9504	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			49.62920	39.959	17.35	0.0496	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,505.56540	2,713.495	17.35	0.9497	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			50.46540	40.595	17.35	0.0503	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,496.41140	2,704.138	17.35	0.9490	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			51.31140	41.238	17.35	0.0510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,610.09620	2,818.478	17.09	0.9572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			43.19620	33.578	17.09	0.0428	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,527.26630	2,733.938	17.11	0.9513	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			50.36630	39.038	17.11	0.0487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,518.11700	2,724.587	17.11	0.9506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			51.21700	39.687	17.11	0.0494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,508.97900	2,715.244	17.12	0.9499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			52.07900	40.344	17.12	0.0501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,337.60050	2,539.478	17.17	0.9354	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			70.70050	54.578	17.17	0.0646	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,310.95420	2,512.051	17.18	0.9329	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			74.05420	57.151	17.18	0.0671	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,713.07700	1,887.474	17.37	0.8507	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			196.17700	152.574	17.37	0.1493	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,528.58220	1,690.542	17.49	0.8121	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			261.68220	205.642	17.49	0.1879	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,292.31340	1,438.481	17.76	0.7501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			375.41340	303.581	17.76	0.2499	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,242.02990	1,384.479	17.83	0.7350	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			405.12990	329.579	17.83	0.2650	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,200.72090	1,338.354	17.88	0.7216	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			433.82090	353.454	17.88	0.2784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			703.22860	782.552	19.45	0.5043	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			1,036.32860	897.652	19.45	0.4957	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			660.25300	734.451	19.66	0.4807	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,123.35300	979.551	19.66	0.5193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			571.39940	634.753	20.15	0.4290	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,334.49940	1,179.853	20.15	0.5710	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			501.24100	554.647	20.61	0.3849	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,544.34100	1,379.747	20.61	0.6151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			474.27210	524.251	20.82	0.3673	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,637.37210	1,469.351	20.82	0.6327	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			446.94340	493.441	21.04	0.3491	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,740.04340	1,568.541	21.04	0.6509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			280.65880	309.590	22.64	0.2337	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,583.75880	2,394.690	22.64	0.7663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,882.29660	3,094.939	17.01	0.9726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			25.39660	20.039	17.01	0.0274	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,797.03210	3,008.542	17.03	0.9683	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			30.13210	23.642	17.03	0.0317	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			268.22870	295.619	22.78	0.2244	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,671.32870	2,480.719	22.78	0.7756	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,616.84170	3,835.238	18.96	0.9862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			9.94170	10.338	18.96	0.0138	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,151.22220	1,276.447	18.03	0.6900	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			521.92220	428.547	18.03	0.3100	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			581.59890	642.756	20.31	0.4213	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,422.29890	1,264.856	20.31	0.5787	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,385.26120	2,586.702	16.80	0.9346	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			74.16120	56.802	16.80	0.0654	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			600.13720	662.699	20.26	0.4277	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,409.03720	1,252.799	20.26	0.5723	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			499.44950	549.020	20.94	0.3667	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,728.34950	1,559.120	20.94	0.6333	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,019.59890	4,238.863	19.66	0.9887	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			8.49890	8.963	19.66	0.0113	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			504.24500	550.742	21.48	0.3426	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,055.14500	1,881.742	21.48	0.6574	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,109.39730	4,329.946	19.05	0.9871	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.29730	10.946	19.05	0.0129	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,479.77150	2,680.262	16.26	0.9331	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			80.67150	61.262	16.26	0.0669	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			570.56300	624.354	20.97	0.3810	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,801.46300	1,635.354	20.97	0.6190	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,261.16830	3,483.549	15.90	0.9770	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			16.46830	18.149	15.90	0.0230	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,163.76450	1,273.985	18.46	0.6382	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			739.06450	628.585	18.46	0.3618	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,582.39070	2,775.885	15.73	0.9330	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			92.09070	63.984	15.73	0.0670	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			541.07560	590.285	21.72	0.3407	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,250.77560	2,078.385	21.72	0.6593	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		497.87470	544.037	22.04	0.3177	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,437.57470	2,262.137	22.04	0.6823	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		4,204.10080	4,425.569	18.69	0.9851	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		13.80080	13.669	18.69	0.0149	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		550.83450	601.482	21.79	0.3390	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,327.03450	2,155.582	21.79	0.6610	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,619.54830	2,807.773	15.39	0.9350	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		95.74830	61.873	15.39	0.0650	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		2,453.37060	2,634.102	15.78	0.9144	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		129.57060	88.202	15.78	0.0856	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		562.58680	613.743	21.70	0.3450	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,278.78680	2,107.843	21.70	0.6550	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		2,396.52040	2,573.554	15.93	0.9050	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		146.62040	101.454	15.93	0.0950	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		661.42500	720.443	21.04	0.3939	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		1,931.52500	1,768.343	21.04	0.6061	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call		559.86580	610.757	21.79	0.3414	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put		2,326.96580	2,155.556	21.79	0.6586	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call		2,630.97000	2,817.832	15.38	0.9347	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put		98.07000	62.632	15.38	0.0653	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call		1,594.74490	1,735.046	17.83	0.7384	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put		499.64490	417.446	17.83	0.2616	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call		421.08200	459.105	22.94	0.2647	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		3,085.98200	2,901.505	22.94	0.7353	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,814.89490	3,007.350	14.93	0.9514	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		73.69490	43.550	14.93	0.0486	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,832.43990	3,025.573	14.89	0.9530	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		71.23990	41.773	14.89	0.0470	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		2,823.65990	3,016.455	14.91	0.9522	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		72.45990	42.655	14.91	0.0478	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		1,910.29370	2,060.197	17.24	0.8067	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		346.99370	273.997	17.24	0.1933	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		648.95880	704.901	21.27	0.3794	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,085.65880	1,918.701	21.27	0.6206	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		607.16720	659.815	21.56	0.3586	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,243.86720	2,073.615	21.56	0.6414	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		344.39910	367.053	23.98	0.2136	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,831.09910	3,630.853	23.98	0.7864	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,827.82260	3,016.773	14.65	0.9538	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		74.52260	40.573	14.65	0.0462	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		2,889.41220	3,080.895	14.49	0.9592	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		66.11220	34.695	14.49	0.0408	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		2,845.34600	3,035.025	14.60	0.9554	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		72.04600	38.825	14.60	0.0446	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,836.57590	3,025.892	14.62	0.9546	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			73.27590	39.692	14.62	0.0454	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,696.00770	2,875.476	14.98	0.9365	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			105.30770	61.376	14.98	0.0635	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			528.94860	576.210	22.28	0.3137	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,688.24860	2,512.110	22.28	0.6863	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			502.60420	547.568	22.49	0.3001	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,821.90420	2,643.468	22.49	0.6999	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,307.75810	4,530.173	18.25	0.9835	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			17.05810	16.073	18.25	0.0165	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,787.99020	2,965.312	14.49	0.9391	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			106.49020	59.712	14.49	0.0609	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			522.89920	564.792	22.84	0.2928	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,111.39920	2,929.192	22.84	0.7072	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			511.20580	552.108	22.94	0.2869	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,179.70580	2,996.508	22.94	0.7131	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,398.83610	4,623.366	17.89	0.9825	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.33610	17.766	17.89	0.0175	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			522.06950	558.320	23.52	0.2732	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,633.06950	3,443.220	23.52	0.7268	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,506.56850	4,734.625	17.52	0.9817	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			17.56850	19.525	17.52	0.0183	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,893.82520	3,075.459	14.14	0.9404	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			104.82520	60.359	14.14	0.0596	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,715.68150	3,934.848	14.87	0.9726	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			34.58150	26.648	14.87	0.0274	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,735.13910	3,954.676	14.93	0.9728	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			34.03910	26.476	14.93	0.0272	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,725.40930	3,944.762	14.90	0.9727	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			34.30930	26.562	14.90	0.0273	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,113.10410	3,319.502	13.77	0.9542	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			65.70410	44.702	13.77	0.0458	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,953.24990	3,152.220	14.29	0.9371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			95.84990	67.420	14.29	0.0629	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			1,930.52640	2,079.431	17.67	0.7489	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,921.22110	4,709.453	26.07	0.7740	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,572.30770	4,804.222	17.16	0.9820	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.90770	19.422	17.16	0.0180	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,000.75350	3,795.898	24.21	0.7340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,130.36400	3,337.478	13.72	0.9559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			62.96400	42.678	13.72	0.0441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,121.72410	3,328.480	13.74	0.9551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			64.32410	43.681	13.74	0.0449	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			478.62110	494.253	26.07	0.2260	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,407.25000	3,218.258	23.18	0.6966	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			600.84380	638.058	23.32	0.2970	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,493.44380	3,303.258	23.32	0.7030	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			553.26770	576.324	24.09	0.2688	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,945.86770	3,741.524	24.09	0.7312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			548.15350	570.698	24.21	0.2660	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			3,185.45650	2,999.788	22.84	0.6791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			639.24040	679.785	22.96	0.3147	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,261.84040	3,074.985	22.96	0.6853	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			636.27090	676.558	22.98	0.3133	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,278.87090	3,091.758	22.98	0.6867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			614.65000	653.058	23.18	0.3034	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			735.67360	636.757	18.02	0.3065	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,264.55060	1,356.068	19.47	0.5613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,307.15060	1,171.268	19.47	0.4387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			725.97400	774.068	22.25	0.3535	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,818.57400	2,639.268	22.25	0.6465	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			652.85650	694.588	22.84	0.3209	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			553.12640	474.631	17.67	0.2511	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			1,918.28890	2,066.521	17.69	0.7463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			560.88890	481.721	17.69	0.2537	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,799.40620	1,940.889	17.86	0.7201	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			642.00620	556.089	17.86	0.2799	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,693.07360	1,821.557	18.02	0.6935	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,006.91250	2,139.046	18.23	0.7104	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			774.91250	679.246	18.23	0.2896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,001.53970	2,133.342	18.24	0.7092	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			779.53970	683.542	18.24	0.2908	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,996.18790	2,127.659	18.25	0.7081	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			784.18790	687.859	18.25	0.2919	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			919.92580	818.426	18.53	0.2983	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,216.82230	2,336.268	18.54	0.7006	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			924.82230	823.068	18.54	0.2994	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,211.72460	2,330.923	18.55	0.6995	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			929.72460	827.723	18.55	0.3005	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,221.92580	2,341.625	18.53	0.7017	0.00	0	0
Total \$ / R Option												30,150.85	1,326	1,525,583
Total \$ / R												194,600,828.45	13,698	2,628,490
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.71310		15.50000			0.0000	47,139.30	3	1,279
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.98490		15.76690			0.0000	47,954.70	3	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.28620		16.06330			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.58480		16.35740			0.0000	0.00	0	0
Total \$ / R MAXI Future												95,094.00	6	1,510
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			311,541.02550	332,794.871	22.55	0.9912	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			541.02550	484.871	22.55	0.0088	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			310,548.57340	331,802.020	22.52	0.9911	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.40	Put			548.57340	492.020	22.52	0.0089	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.41	Call			309,556.86910	330,809.271	22.49	0.9910	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.41	Put			556.86910	499.271	22.49	0.0090	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.44	Call			239,124.22010	259,460.928	17.15	0.9403	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.44	Put			6,434.22010	4,970.928	17.15	0.0597	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Call			238,227.01940	258,539.605	17.15	0.9395	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Put			6,537.01940	5,049.605	17.15	0.0605	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Call			237,331.07490	257,619.269	17.16	0.9387	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Put			6,641.07490	5,129.269	17.16	0.0613	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			159,267.44810	173,208.725	17.86	0.7330	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			51,937.44810	43,588.725	17.86	0.2670	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			158,663.35860	172,568.377	17.87	0.7315	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			52,333.35860	43,948.377	17.87	0.2685	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			158,061.52040	171,929.362	17.88	0.7300	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			52,731.52040	44,309.362	17.88	0.2700	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Call			192,612.94840	207,223.173	17.67	0.7477	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		14.99	Put			55,872.94840	47,743.173	17.67	0.2523	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Call			192,015.09000	206,587.159	17.68	0.7464	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.00	Put			56,275.09000	48,107.159	17.68	0.2536	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Call			191,418.86560	205,953.300	17.69	0.7451	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			56,678.86560	48,473.300	17.69	0.2549	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												95,094.00	6	1,510
£ / R	On	12/01/2016	Foreign Exchange Future			23.04510		22.68760			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			23.24000		22.88170			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			23.25290		22.89430			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			23.28330		22.92440			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			23.31420		22.95440			0.0000	22,101,861.60	948	33,556
£ / R	On	13/06/2016	Foreign Exchange Future			23.73090		23.36010			0.0000	0.00	0	848
£ / R	On	08/09/2016	Foreign Exchange Future			24.13710		23.76010			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			24.18950		23.81160			0.0000	0.00	0	225
£ / R	On	19/12/2016	Foreign Exchange Future			24.65010		24.26340			0.0000	0.00	0	0
Total £ / R Future												22,101,861.60	948	34,913
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,607.25170	1,961.220	22.42	0.9828	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			9.65170	6.120	22.42	0.0172	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,180.23940	1,406.202	18.95	0.7611	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			388.53940	256.202	18.95	0.2389	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,239.38080	1,469.692	18.79	0.7709	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			375.08080	246.792	18.79	0.2291	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			438.46260	301.723	19.02	0.2529	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,242.86260	1,465.023	19.02	0.7471	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,797.83020	4,151.094	23.06	0.9722	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			33.43020	26.894	23.06	0.0278	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,788.06970	4,141.273	23.03	0.9721	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			33.66970	27.073	23.03	0.0279	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,778.31030	4,131.454	23.01	0.9719	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			33.91030	27.254	23.01	0.0281	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,314.18940	2,642.177	19.06	0.9180	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			109.78940	77.977	19.06	0.0820	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			531.96320	603.928	20.74	0.4055	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,527.56320	1,239.728	20.74	0.5945	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,080.31770	3,413.862	19.16	0.8844	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			220.21770	182.962	19.16	0.1156	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,071.92010	3,405.212	19.16	0.8837	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			221.82010	184.312	19.16	0.1163	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,088.72410	3,422.520	19.16	0.8851	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			218.62410	181.620	19.16	0.1149	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,294.84520	2,551.793	18.46	0.7269	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			794.74520	674.693	18.46	0.2731	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,288.91990	2,545.297	18.46	0.7259	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			798.81990	678.197	18.46	0.2741	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			957.44840	1,010.353	20.92	0.3796	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,047.34840	2,723.253	20.92	0.6204	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,992.18240	3,298.373	17.99	0.8267	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			432.08240	361.273	17.99	0.1733	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,300.78960	2,558.301	18.46	0.7279	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			790.68960	671.201	18.46	0.2721	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,957.45800	2,157.860	18.61	0.6546	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,145.85800	968.361	18.61	0.3454	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,952.74560	2,152.512	18.62	0.6535	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,151.14560	973.012	18.62	0.3465	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,962.18230	2,163.532	18.61	0.6556	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,140.58230	964.032	18.61	0.3444	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,605.75080	2,857.465	17.91	0.7157	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			982.35080	847.365	17.91	0.2843	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,600.13120	2,851.286	17.91	0.7148	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			986.73120	851.186	17.91	0.2852	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,611.38110	2,863.662	17.90	0.7165	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			977.98110	843.562	17.90	0.2835	0.00	0	0
Total £ / R Option												0.00	0	56,828
Total £ / R												22,101,861.60	948	91,741
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13052		0.12886			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13315		0.13145			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13619		0.13443			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	11,526
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			978.64200	1,117.762	16.89	0.8719	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			92.34200	66.062	16.89	0.1281	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,886.43960	3,051.867	18.29	0.9994	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.13960	0.167	18.29	0.0006	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,893.69700	2,058.812	18.29	0.9823	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			7.39700	7.112	18.29	0.0177	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			725.84680	811.402	18.14	0.6013	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			580.94680	496.702	18.14	0.3987	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,181.87110	2,343.481	17.15	0.9563	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			36.97110	28.781	17.15	0.0437	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,327.09090	1,466.457	17.36	0.8281	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			182.19090	151.757	17.36	0.1719	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,517.18260	2,684.131	17.72	0.9322	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			74.28260	65.031	17.72	0.0678	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,679.47030	1,827.671	17.49	0.8225	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			236.57030	208.571	17.49	0.1775	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,056.82250	1,160.224	18.03	0.6480	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			613.92250	541.124	18.03	0.3520	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	11,526
€ / R	On	25/01/2016	Foreign Exchange Future			17.02110		16.79920			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.03470		16.81370			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.11270		16.89110			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.13800		16.91580			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.17420		16.95160			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.20010		16.97670			0.0000	7,241,242.10	421	69,573
€ / R	On	13/06/2016	Foreign Exchange Future			17.54720		17.31720			0.0000	3,948,120.00	225	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			17.94370		17.70620			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.34420		18.10170			0.0000	0.00	0	4,500
Total € / R Future												11,189,362.10	646	85,664
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,191.50240	2,412.881	22.68	0.9947	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			2.30240	1.781	22.68	0.0053	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,181.55350	2,402.921	22.65	0.9945	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			2.35350	1.821	22.65	0.0055	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,171.60590	2,392.963	22.62	0.9944	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			2.40590	1.863	22.62	0.0056	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,953.10510	2,174.147	21.88	0.9910	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			3.90510	3.047	21.88	0.0090	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,883.75630	2,104.661	21.64	0.9896	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			4.55630	3.561	21.64	0.0104	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,317.46500	1,528.872	18.61	0.9618	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			23.76500	14.172	18.61	0.0382	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,672.65800	1,891.109	19.77	0.9820	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			8.95800	6.409	19.77	0.0180	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,526.99210	1,728.723	16.16	0.9621	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			35.89210	16.023	16.16	0.0379	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			969.89160	1,138.145	16.84	0.8509	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			138.79160	85.445	16.84	0.1491	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,436.23460	1,631.327	16.62	0.9346	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			60.43460	33.327	16.62	0.0654	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,460.18030	1,651.600	16.73	0.9184	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			78.58030	47.401	16.73	0.0816	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			3.74860	2.610	23.72	0.0044	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,781.22180	4,003.300	23.36	0.9946	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			4.52180	3.200	23.36	0.0054	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,136.67990	3,357.571	21.74	0.9877	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			9.97990	7.471	21.74	0.0123	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			526.54350	407.900	17.68	0.3975	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			11.00590	12.422	24.83	0.0183	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,934.30590	4,712.322	24.83	0.9817	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,039.79430	1,200.864	17.05	0.8033	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			213.09430	150.764	17.05	0.1967	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,930.44860	4,152.710	23.72	0.9956	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			262.32950	187.328	17.10	0.2320	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			672.00250	786.608	17.53	0.6428	0.00	0	1,275
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			455.30250	346.508	17.53	0.3572	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,188.04530	1,360.599	17.00	0.8456	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			161.34530	110.499	17.00	0.1544	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			603.24350	708.000	17.68	0.6025	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			170.87930	117.819	17.01	0.1624	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,150.02680	1,319.806	17.01	0.8356	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			173.32680	119.706	17.01	0.1644	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,053.68770	2,266.678	18.47	0.9563	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			36.98770	26.578	18.47	0.0437	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			939.02950	1,087.428	17.10	0.7680	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			41.13830	29.497	18.20	0.0485	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,669.58330	1,872.905	17.25	0.9302	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			62.88330	42.806	17.25	0.0698	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,959.04200	3,179.266	21.21	0.9849	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			12.34200	9.166	21.21	0.0151	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,157.57930	1,327.919	17.01	0.8376	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			24.17830	17.561	19.53	0.0290	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,111.15600	2,324.898	18.64	0.9592	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			34.45600	24.798	18.64	0.0408	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,998.47330	3,218.858	21.33	0.9855	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			11.77330	8.758	21.33	0.0145	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,967.83830	2,179.596	18.20	0.9515	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,988.61310	3,208.958	21.30	0.9854	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			11.91310	8.858	21.30	0.0146	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,978.75450	3,199.060	21.27	0.9852	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			12.05450	8.960	21.27	0.0148	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,400.87830	2,617.661	19.53	0.9710	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,195.43980	2,397.676	17.02	0.8997	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			128.23980	100.476	17.02	0.1003	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,186.90320	2,388.843	17.02	0.8987	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,203.99140	2,406.520	17.02	0.9007	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			126.79140	99.320	17.02	0.0993	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			129.70320	101.643	17.02	0.1013	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,149.92030	3,372.657	17.31	0.9693	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			32.72030	25.457	17.31	0.0307	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,632.99500	1,804.856	16.94	0.8125	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			275.79500	217.657	16.94	0.1875	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			137.94980	105.299	16.54	0.0857	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,885.53760	3,090.177	16.55	0.9135	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			139.33760	106.477	16.55	0.0865	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,902.77530	3,107.833	16.54	0.9151	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			136.57530	104.133	16.54	0.0849	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,894.14980	3,098.999	16.54	0.9143	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			501.15940	432.410	16.91	0.2250	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			1,896.08910	2,046.851	17.16	0.7154	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			694.38910	602.651	17.16	0.2846	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,844.77570	1,992.300	17.22	0.7042	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			733.07570	638.100	17.22	0.2958	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			737.44330	642.108	17.23	0.2971	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,833.53190	1,980.337	17.24	0.7017	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			741.83190	646.137	17.24	0.2983	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			654.96320	700.950	21.44	0.3126	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,353.26320	3,156.750	21.44	0.6874	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,202.85940	2,376.610	16.91	0.7750	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			522.08210	544.191	22.68	0.2481	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,320.38210	4,099.991	22.68	0.7519	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,839.14330	1,986.308	17.23	0.7029	0.00	0	0
Total € / R Option												0.00	0	336,945
Total € / R												11,189,362.10	646	422,609
AUS / R	On	15/01/2016	Foreign Exchange Future			11.31970		11.16930			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			11.41070		11.25820			0.0000	3,982,334.30	349	13,563
AUS / R	On	13/06/2016	Foreign Exchange Future			11.56040		11.40480			0.0000	0.00	0	2,608
AUS / R	On	19/09/2016	Foreign Exchange Future			11.73370		11.57390			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.91220		11.74850			0.0000	0.00	0	0
Total AUS / R Future												3,982,334.30	349	16,674
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,221.10580	1,370.649	24.24	0.9949	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			1.80580	0.949	24.24	0.0051	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,211.18370	1,360.690	24.19	0.9947	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			1.88370	0.990	24.19	0.0053	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,201.26480	1,350.733	24.13	0.9944	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			1.96480	1.033	24.13	0.0056	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,477.01710	1,624.559	18.93	0.9653	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			18.81710	13.859	18.93	0.0347	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			926.49050	1,057.118	16.97	0.8933	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			68.29050	46.418	16.97	0.1067	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			294.41980	358.643	17.13	0.5203	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			436.21980	347.943	17.13	0.4797	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,778.38830	1,928.665	20.26	0.9799	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			10.18830	7.965	20.26	0.0201	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,768.59390	1,918.808	20.22	0.9796	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			10.39390	8.108	20.22	0.0204	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,758.80310	1,908.954	20.18	0.9792	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			10.60310	8.254	20.18	0.0208	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,404.05630	1,543.174	16.48	0.9013	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			79.25630	62.774	16.48	0.0987	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,395.42300	1,534.245	16.47	0.8998	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			80.62300	63.846	16.47	0.1002	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,386.80850	1,525.334	16.46	0.8984	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			82.00850	64.934	16.46	0.1016	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			152.66090	126.932	16.37	0.1426	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,532.95880	1,667.457	16.38	0.8604	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			149.05880	123.757	16.38	0.1396	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,524.75140	1,659.036	16.38	0.8589	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			150.85140	125.336	16.38	0.1411	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,516.56090	1,650.632	16.37	0.8574	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,378.17310	1,502.928	16.18	0.7794	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			299.67310	260.728	16.18	0.2206	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,371.18800	1,495.330	16.17	0.7777	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			302.68800	263.130	16.17	0.2223	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,385.17860	1,510.545	16.18	0.7810	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			296.67860	258.345	16.18	0.2190	0.00	0	0
Total AU\$ / R Option												0.00	0	600
Total AU\$ / R												3,982,334.30	349	17,274
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.29200		11.17800			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.49150		11.37510			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			156.56160	120.952	15.16	0.2517	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			537.64590	617.206	15.14	0.7571	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			149.64590	115.206	15.14	0.2429	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			531.07830	610.055	15.15	0.7527	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			153.07830	118.055	15.15	0.2473	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			524.56160	602.952	15.16	0.7483	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			767.72020	844.241	15.62	0.7192	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			262.62020	222.742	15.62	0.2808	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			761.69290	837.462	15.62	0.7163	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			266.59290	225.962	15.62	0.2837	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			755.70110	830.716	15.62	0.7133	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			270.60110	229.216	15.62	0.2867	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CHF / R	On	14/03/2016	Foreign Exchange Future			15.91710		15.68060			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.26650		16.02290			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	6,452
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			941.48840	1,107.213	18.50	0.7757	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			250.88840	180.113	18.50	0.2243	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			934.94030	1,099.913	18.51	0.7732	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			254.34030	182.813	18.51	0.2268	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			928.42230	1,092.643	18.52	0.7707	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			257.82230	185.543	18.52	0.2293	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,837.11170	2,050.569	18.89	0.8476	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			204.21170	174.069	18.89	0.1524	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,828.99610	2,042.165	18.88	0.8464	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			206.09610	175.665	18.88	0.1536	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,821.25910	2,033.774	18.87	0.8452	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			208.35910	177.273	18.87	0.1548	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	6,452
CNH / R	On	14/03/2016	Foreign Exchange Future			2.36860		2.33230			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.38890		2.35230			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	158
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,613.85710	1,900.871	19.06	0.8154	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			290.85710	214.871	19.06	0.1846	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,539.74120	1,821.358	19.02	0.8015	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			316.74120	235.358	19.02	0.1985	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,689.59260	1,981.794	19.09	0.8287	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			266.59260	195.794	19.09	0.1713	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,007.11290	2,276.354	18.95	0.7495	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			584.11290	487.354	18.95	0.2505	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,940.53270	2,205.347	18.93	0.7383	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			617.53270	516.347	18.93	0.2617	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,875.22600	2,135.530	18.91	0.7269	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			652.22600	546.531	18.91	0.2731	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	158
DKK / R	On	14/03/2016	Foreign Exchange Future			2.31230		2.28170			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.36080		2.32980			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,641.85950	1,872.120	20.25	0.7991	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			324.85950	249.120	20.25	0.2009	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,570.49160	1,795.841	20.26	0.7846	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			353.49160	272.841	20.26	0.2154	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,714.91160	1,949.940	20.25	0.8132	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			297.91160	226.940	20.25	0.1868	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,869.29680	3,117.341	20.78	0.8349	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			371.29680	309.341	20.78	0.1651	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			2,792.91700	3,038.574	20.79	0.8261	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			394.91700	330.574	20.79	0.1739	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,717.59500	2,960.830	20.81	0.8171	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			419.59500	352.830	20.81	0.1829	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/03/2016	Foreign Exchange Future			0.15140		0.14970			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15070		0.14930			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15070		0.14880			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,266
Total KES / R												0.00	0	1,266
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06990		0.06850			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06670		0.06490			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06410		0.06280			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	0
Total NGN / R												0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.69620		10.61430			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.82510		10.74090			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.97290		10.88610			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,477.86520	1,560.185	16.09	0.9858	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.56520	3.985	16.09	0.0142	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,467.93210	1,550.258	16.03	0.9856	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.63210	4.058	16.03	0.0144	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,458.00050	1,540.332	15.97	0.9853	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			3.70050	4.132	15.97	0.0147	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,752.74790	1,835.668	16.18	0.9588	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			21.84790	20.568	16.18	0.0412	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,771.89200	1,854.939	16.23	0.9601	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			20.99200	19.839	16.23	0.0399	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,762.31610	1,845.301	16.20	0.9595	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			21.41610	20.201	16.20	0.0405	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,522.58920	1,594.776	15.19	0.8874	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			96.48920	81.876	15.19	0.1126	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,513.98820	1,586.107	15.19	0.8859	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			97.88820	83.207	15.19	0.1141	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,505.40540	1,577.455	15.18	0.8844	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			99.30540	84.555	15.18	0.1156	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09460		1.09530			0.0000	0.00	0	4,406
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09770		1.09830			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10180		1.10230			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	4,406
Total QUANTO € / \$												0.00	0	4,406
RAIN	On	13/06/2016	Foreign Exchange Future			27,526.52000		27,142.28000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			11.07460		10.94950			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.24050		11.11120			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,007.64440	1,119.470	15.85	0.9311	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			38.14440	24.870	15.85	0.0689	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			998.77860	1,110.306	15.86	0.9292	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			39.27860	25.706	15.86	0.0708	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			989.94030	1,101.166	15.86	0.9272	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			40.44030	26.566	15.86	0.0728	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,049.02200	1,150.441	16.11	0.8263	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			147.82200	119.941	16.11	0.1737	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,064.33330	1,166.424	16.11	0.8309	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			143.13330	115.924	16.11	0.1691	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,056.66500	1,158.420	16.11	0.8286	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			145.46500	117.920	16.11	0.1714	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			5.28410		5.21960			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.24540		5.17870			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			737.90510	801.126	20.37	0.9648	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			8.30510	7.026	20.37	0.0352	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			728.23090	791.364	20.26	0.9636	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			8.63090	7.264	20.26	0.0364	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			718.56970	781.610	20.16	0.9624	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			8.96970	7.510	20.16	0.0376	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			498.27540	551.941	17.35	0.8129	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			79.57540	66.541	17.35	0.1871	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			490.51230	543.893	17.32	0.8084	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			81.81230	68.493	17.32	0.1916	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			482.79880	535.891	17.29	0.8038	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			84.09880	70.491	17.29	0.1962	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.34950		1.33150			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.28600		1.26920			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	1
Total ZMW / R												0.00	0	1
Total Futures												231939329.60	14,321	1,265,479
Total Options												30150.85	1,326	1,919,956
Grand Total:												231,969,480.45	15,647	3,185,435