



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: 05/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/10/2015	Foreign Exchange Future	13.62870	13.79040			0.0000	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Future	13.62870	13.79040			0.0000	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Future	13.63070	13.79440			0.0000	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Future	13.63660	13.80050			0.0000	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Future	13.63860	13.80250			0.0000	0.00	0	2,726
\$ / R	On	14/10/2015	Foreign Exchange Future	13.64060	13.80450			0.0000	0.00	0	1,000
\$ / R	On	16/10/2015	Foreign Exchange Future	13.64500	13.80950			0.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Future	13.65480	13.81960			0.0000	0.00	0	600
\$ / R	On	22/10/2015	Foreign Exchange Future	13.65970	13.82460			0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future	13.67430	13.83960			0.0000	0.00	0	351
\$ / R	On	30/10/2015	Foreign Exchange Future	13.67920	13.84460			0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Future	13.69390	13.85970			0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Future	13.70600	13.87180			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future	13.72250	13.88860			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future	13.72490	13.89100			0.0000	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Future	13.72960	13.89580			0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Future	13.73910	13.90540			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future	13.74140	13.90780			0.0000	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future	13.77230	13.93920			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future	13.77990	13.94700			0.0000	1,921,593,275.10	139,449	742,000
\$ / R	On	21/12/2015	Foreign Exchange Future	13.80540	13.97290			0.0000	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	13/01/2016	Foreign Exchange Future			13.86330		14.03210			0.0000	0.00	0	2,650
\$ / R	On	27/01/2016	Foreign Exchange Future			13.89770		14.06720			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.93690		14.10740			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.95410		14.12500			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.96880		14.14010			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.00560		14.17780			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.01290		14.18530			0.0000	134,215,556.20	9,578	68,399
\$ / R	On	16/03/2016	Foreign Exchange Future			14.01790		14.19030			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.03500		14.20790			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.04970		14.22300			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.09960		14.27430			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.11980		14.29520			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.19800		14.37600			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.22330		14.40210			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.23080		14.40990			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.24090		14.42030			0.0000	3,061,793.50	215	29,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.27880		14.45950			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.35380		14.53810			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.39300		14.57930			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.43220		14.62060			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.46090		14.65090			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.46610		14.65640			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.48440		14.67560			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.49490		14.68660			0.0000	0.00	0	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.51840		14.71140			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.59770		14.79120			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.69460		14.88660			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.74160		14.93290			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.75630		14.94730			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.00290		15.19020			0.0000	0.00	0	0
Total \$ / R Future												2,058,870,624.80	149,242	852,398
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			254.32210	98.866	17.61	0.7366	0.00	0	3,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			13.92210	20.166	17.61	0.2634	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			541.81270	379.253	23.15	0.9901	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			1.41270	0.553	23.15	0.0099	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			104.02390	26.789	19.25	0.2368	0.00	0	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			83.62390	168.089	19.25	0.7632	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			60.04310	15.353	19.79	0.1129	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			245.64310	364.653	19.79	0.8871	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			63.51590	20.662	18.33	0.1222	0.00	0	3,000
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			313.01590	434.062	18.33	0.8778	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			924.56610	760.618	18.02	0.9846	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			2.06610	2.018	18.02	0.0154	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			129.07580	56.617	17.32	0.2570	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			214.57580	306.017	17.32	0.7430	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	16/10/2015	Foreign Exchange Option	14.00	Call			112.06840	49.683	17.96	0.2095	0.00	0	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			302.56840	404.683	17.96	0.7905	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			307.18350	187.573	15.85	0.5290	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			117.58350	162.773	15.85	0.4710	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			543.13220	394.957	15.56	0.7957	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			33.53220	50.156	15.56	0.2043	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			477.58480	335.000	15.63	0.7369	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			47.98480	70.200	15.63	0.2631	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			437.80200	300.972	15.77	0.6735	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			73.20200	101.272	15.77	0.3265	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			3,039.63960	2,874.319	25.29	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.03960	0.019	25.29	0.0001	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,689.68070	2,524.348	23.45	0.9998	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.08070	0.048	23.45	0.0002	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			405.35430	283.673	16.27	0.5894	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			125.75430	169.373	16.27	0.4106	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.90430	0.647	29.88	0.0022	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,141.30430	3,306.347	29.88	0.9978	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			202.50630	129.848	17.95	0.3192	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			357.90630	450.648	17.95	0.6808	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			251.34590	166.304	17.40	0.3892	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			276.74590	357.104	17.40	0.6108	0.00	0	13,360
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			0.00000	263.084	16.71	0.5061	157,850.28	600	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			0.00000	269.184	16.71	0.4939	161,510.28	600	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,149.90350	987.772	15.76	0.9484	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			10.20350	13.872	15.76	0.0516	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			887.37120	729.949	15.34	0.8821	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			27.67120	36.049	15.34	0.1179	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			783.98640	637.009	15.61	0.8119	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			52.18640	71.009	15.61	0.1881	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			340.31730	246.053	17.12	0.4547	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			278.51730	350.053	17.12	0.5453	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			185.57540	126.273	18.80	0.2645	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			563.77540	670.273	18.80	0.7355	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			906.45440	750.277	15.34	0.8691	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			34.65440	44.277	15.34	0.1309	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			805.85840	660.431	15.66	0.7938	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			67.25840	87.931	15.66	0.2062	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			794.09700	650.523	15.75	0.7829	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			73.09700	95.623	15.75	0.2171	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			828.10630	682.523	15.77	0.7916	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			72.30630	92.923	15.77	0.2084	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			424.82100	320.788	17.01	0.5022	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			279.02100	341.188	17.01	0.4978	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			479.91840	368.809	16.72	0.5401	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			254.51840	309.709	16.72	0.4599	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	24/11/2015	Foreign Exchange Option	13.99	Call			335.32120	251.625	17.75	0.4042	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			419.92120	502.525	17.75	0.5958	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,096.94200	939.176	15.57	0.8813	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			39.14200	47.776	15.57	0.1187	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,758.80690	2,592.374	20.62	0.9970	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.00690	0.974	20.62	0.0030	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			399.70740	304.203	17.30	0.4644	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			341.90740	412.803	17.30	0.5356	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			20.56030	14.981	31.73	0.0253	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,562.76030	3,723.581	31.73	0.9747	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,108.27040	2,941.835	21.77	0.9987	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.47040	0.435	21.77	0.0013	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			502.08170	389.674	16.75	0.5548	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			244.28170	298.274	16.75	0.4452	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			458.94470	352.142	16.91	0.5178	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			281.14470	340.742	16.91	0.4822	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,298.83680	1,137.027	15.63	0.9296	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			21.03680	25.627	15.63	0.0704	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			762.29860	624.275	15.92	0.7394	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			104.49860	132.875	15.92	0.2606	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			704.40080	571.015	16.09	0.7038	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			126.60080	159.615	16.09	0.2962	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			636.07460	508.889	16.30	0.6579	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			158.27460	197.489	16.30	0.3421	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,026.05810	870.309	15.55	0.8591	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			48.25810	58.909	15.55	0.1409	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			939.76140	787.011	15.52	0.8278	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			61.96140	75.611	15.52	0.1722	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			769.73150	631.153	15.90	0.7438	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			101.93150	129.753	15.90	0.2562	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,615.90050	1,449.706	15.81	0.9547	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			16.70050	17.406	15.81	0.0453	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			364.82540	283.139	18.13	0.3916	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			537.82540	623.239	18.13	0.6084	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			338.08140	261.155	18.39	0.3663	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			591.08140	681.255	18.39	0.6337	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			441.97110	347.515	17.48	0.4611	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			414.97110	487.615	17.48	0.5389	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			408.97650	319.823	17.73	0.4322	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			461.97650	539.923	17.73	0.5678	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			405.10360	316.585	17.76	0.4287	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			468.10360	546.685	17.76	0.5713	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			497.74010	394.838	17.18	0.5068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			350.74010	414.938	17.18	0.4932	497,925.84	1,200	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			483.27070	382.490	17.25	0.4952	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			366.27070	432.590	17.25	0.5048	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	13.91	Call		446.40620	351.251	17.46	0.4648	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		409.40620	481.351	17.46	0.5352	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		570.03190	457.239	16.82	0.5625	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		283.03190	337.339	16.82	0.4375	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		559.21690	447.829	16.87	0.5544	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		292.21690	347.929	16.87	0.4456	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		538.07610	429.512	16.97	0.5383	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		311.07610	369.612	16.97	0.4617	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		586.56610	471.672	16.75	0.5747	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		269.56610	321.772	16.75	0.4253	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		581.01180	466.819	16.77	0.5706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		274.01180	326.919	16.77	0.4294	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		575.50120	462.007	16.80	0.5666	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		278.50120	332.107	16.80	0.4334	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		609.18890	491.514	16.64	0.5911	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		252.18890	301.615	16.64	0.4089	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		603.47080	486.490	16.67	0.5870	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		256.47080	306.590	16.67	0.4130	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		592.15940	476.567	16.72	0.5788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		265.15940	316.667	16.72	0.4212	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		699.98570	572.189	16.26	0.6530	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		192.98570	232.289	16.26	0.3470	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		662.53610	538.716	16.41	0.6282	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		215.53610	258.816	16.41	0.3718	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		650.38910	527.919	16.47	0.6199	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		223.38910	268.019	16.47	0.3801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		752.26000	619.350	16.06	0.6859	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		165.26000	199.450	16.06	0.3141	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		738.94190	607.288	16.11	0.6777	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		171.94190	207.388	16.11	0.3223	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		725.79020	595.406	16.16	0.6695	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		178.79020	215.506	16.16	0.3305	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		828.45970	688.960	15.78	0.7304	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		131.45970	159.060	15.78	0.2696	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		807.18850	669.430	15.85	0.7184	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		140.18850	169.530	15.85	0.2816	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		786.28170	650.308	15.93	0.7063	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		149.28170	180.408	15.93	0.2937	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		866.47540	724.437	15.76	0.7488	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		119.47540	144.537	15.76	0.2512	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		858.80300	717.262	15.76	0.7451	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		121.80300	147.362	15.76	0.2549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		851.16550	710.126	15.77	0.7415	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		124.16550	150.226	15.77	0.2585	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		944.96540	798.270	15.72	0.7838	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		97.96540	118.370	15.72	0.2162	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	13.15	Call		905.32470	760.887	15.74	0.7666	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		108.32470	130.987	15.74	0.2334	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		889.68750	746.192	15.75	0.7595	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		112.68750	136.292	15.75	0.2405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,110.83100	956.511	15.64	0.8457	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		63.83100	76.611	15.64	0.1543	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,026.50310	875.714	15.68	0.8162	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		79.50310	95.814	15.68	0.1838	47,906.95	500	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		985.36990	836.555	15.70	0.8003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		88.36990	106.655	15.70	0.1997	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,197.67610	1,040.372	15.60	0.8722	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		50.67610	60.472	15.60	0.1278	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,153.95520	998.077	15.62	0.8593	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		56.95520	68.177	15.62	0.1407	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,145.28240	989.704	15.63	0.8567	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		58.28240	69.804	15.63	0.1433	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,286.76550	1,126.992	15.56	0.8957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		39.76550	47.092	15.56	0.1043	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,233.05810	1,074.706	15.59	0.8820	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		46.05810	54.806	15.59	0.1180	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,224.17960	1,066.083	15.59	0.8796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		47.17960	56.183	15.59	0.1204	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,405.49100	1,243.203	15.51	0.9216	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		28.49100	33.303	15.51	0.0784	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,396.25370	1,234.133	15.52	0.9198	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		29.25370	34.233	15.52	0.0802	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,377.82750	1,216.054	15.52	0.9161	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		30.82750	36.154	15.52	0.0839	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,761.39460	1,596.038	16.56	0.9601	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		14.39460	16.138	16.56	0.0399	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,471.69190	1,308.542	15.65	0.9315	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		24.69190	28.642	15.65	0.0685	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,414.74530	1,252.294	15.51	0.9234	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		27.74530	32.394	15.51	0.0766	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,810.15040	1,644.555	16.71	0.9636	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		13.15040	14.655	16.71	0.0364	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,800.39050	1,634.841	16.68	0.9630	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		13.39050	14.941	16.68	0.0370	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,780.88340	1,615.428	16.62	0.9616	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		13.88340	15.528	16.62	0.0384	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,957.01940	1,790.861	17.16	0.9725	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		10.01940	10.961	17.16	0.0275	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,917.77430	1,751.746	17.04	0.9703	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		10.77430	11.846	17.04	0.0297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,859.01220	1,693.206	16.86	0.9668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		12.01220	13.306	16.86	0.0332	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	11.80	Call			2,153.96160	1,987.323	17.76	0.9811	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			6.96160	7.423	17.76	0.0189	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,055.35370	1,888.923	17.46	0.9772	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			8.35370	9.023	17.46	0.0228	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,006.14940	1,839.846	17.31	0.9749	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			9.14940	9.946	17.31	0.0251	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,351.82830	2,184.913	18.36	0.9871	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			4.82830	5.013	18.36	0.0129	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,341.91770	2,175.012	18.33	0.9868	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			4.91770	5.112	18.33	0.0132	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,203.35410	2,036.630	17.91	0.9828	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			6.35410	6.730	17.91	0.0172	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,948.67160	2,781.501	20.28	0.9958	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.67160	1.601	20.28	0.0042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,749.30940	2,582.168	19.57	0.9940	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			2.30940	2.268	19.57	0.0060	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,550.34270	2,383.276	18.96	0.9912	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			3.34270	3.376	18.96	0.0088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,747.03130	4,579.923	25.00	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.03130	0.023	25.00	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,697.03830	4,529.929	25.00	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.03830	0.029	25.00	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,998.54830	2,831.374	20.47	0.9961	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.54830	1.474	20.47	0.0039	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,797.02540	4,629.919	25.00	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.02540	0.019	25.00	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			52.69520	37.996	26.08	0.0598	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,605.69520	2,758.096	26.08	0.9402	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.77430	1.694	33.86	0.0029	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,825.77430	6,991.794	33.86	0.9971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			114.98760	85.392	22.58	0.1327	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,587.98760	1,725.492	22.58	0.8673	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			102.03400	75.388	23.07	0.1178	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,725.03400	1,865.488	23.07	0.8822	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			85.53500	62.749	23.81	0.0986	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,938.53500	2,082.849	23.81	0.9014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			166.97080	125.127	21.02	0.1908	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,189.97080	1,315.227	21.02	0.8092	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			162.72780	121.862	21.12	0.1861	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,215.72780	1,341.962	21.12	0.8139	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			126.73200	94.403	22.18	0.1460	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,479.73200	1,614.503	22.18	0.8540	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			211.67060	159.876	20.06	0.2392	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			964.67060	1,079.976	20.06	0.7608	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			202.42910	152.640	20.24	0.2293	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,005.42910	1,122.740	20.24	0.7707	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	14.84	Call			186.94690	140.578	20.56	0.2126	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,079.94690	1,200.678	20.56	0.7874	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			287.74370	220.291	18.96	0.3172	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			710.74370	810.391	18.96	0.6828	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			279.70780	213.832	19.06	0.3091	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			732.70780	833.932	19.06	0.6909	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			254.60320	193.772	19.39	0.2838	9,688,595.00	50,000	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			807.60320	913.872	19.39	0.7162	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			325.46820	250.854	18.53	0.3542	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			618.46820	710.954	18.53	0.6458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			313.33980	240.986	18.66	0.3424	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			646.33980	741.086	18.66	0.6576	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			307.45240	236.210	18.72	0.3366	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			660.45240	756.310	18.72	0.6634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			389.96990	303.972	17.89	0.4149	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			492.96990	574.072	17.89	0.5851	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			393.57120	311.225	18.09	0.3993	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			570.67120	655.825	18.09	0.6007	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			49.75040	41.158	32.70	0.0502	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,946.85040	4,105.758	32.70	0.9498	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,174.63420	3,007.031	20.49	0.9961	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			1.73420	1.631	20.49	0.0039	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,835.80250	2,668.222	19.31	0.9931	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			2.90250	2.822	19.31	0.0069	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,825.84690	2,658.273	19.28	0.9930	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			2.94690	2.873	19.28	0.0070	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,203.72090	1,052.093	15.57	0.8149	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			101.62090	118.793	15.57	0.1851	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			278.80290	226.712	21.00	0.2475	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,371.60290	1,489.012	21.00	0.7525	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			253.35310	205.622	21.46	0.2259	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,506.15310	1,627.922	21.46	0.7741	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			847.90610	725.028	16.42	0.6414	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			280.70610	327.328	16.42	0.3586	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			430.57350	354.411	19.02	0.3695	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			843.37350	936.711	19.02	0.6305	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,283.76020	2,116.344	16.61	0.9647	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			16.56020	18.644	16.61	0.0353	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,220.73170	1,070.808	15.63	0.7981	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			123.53170	143.108	15.63	0.2019	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,112.44300	966.496	15.68	0.7611	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			155.24300	178.796	15.68	0.2389	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,523.44460	2,354.196	16.88	0.9694	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			16.04460	17.297	16.88	0.0306	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			285.47190	235.575	21.54	0.2381	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,578.07190	1,698.675	21.54	0.7619	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	13.93	Call			712.49800	608.102	17.50	0.5278	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			517.49800	584.002	17.50	0.4722	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			431.49390	362.881	19.92	0.3362	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,131.39390	1,234.081	19.92	0.6638	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			283.92030	236.440	22.03	0.2265	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,783.82030	1,907.640	22.03	0.7735	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,367.11320	2,197.858	16.58	0.9533	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			27.01320	29.058	16.58	0.0467	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			951.07990	827.390	16.40	0.6495	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			310.97990	358.590	16.40	0.3505	0.00	0	150
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,736.09180	1,570.095	15.52	0.8732	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			88.29180	94.495	15.52	0.1268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			12.22920	12.128	17.79	0.0193	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,658.32680	2,487.481	16.88	0.9625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			23.02680	24.581	16.88	0.0375	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,610.11570	2,439.380	16.81	0.9598	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			24.81570	26.480	16.81	0.0402	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,109.27780	6,266.923	30.83	0.9546	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			262.38410	221.323	23.12	0.1983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,227.08410	2,358.423	23.12	0.8017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			226.76460	191.363	23.97	0.1719	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,541.46460	2,678.463	23.97	0.8281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,147.52920	2,975.028	17.79	0.9807	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,770.21830	2,910.682	24.58	0.8441	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			441.95640	375.789	20.33	0.3258	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,286.65640	1,392.889	20.33	0.6742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			392.74030	333.359	20.95	0.2919	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,477.44030	1,590.460	20.95	0.7081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			64.57780	49.823	30.83	0.0454	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,878.31240	2,001.823	22.14	0.7646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			554.56890	474.006	19.18	0.4001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			959.26890	1,051.106	19.18	0.5999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			509.88030	434.840	19.60	0.3712	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,074.58030	1,171.940	19.60	0.6288	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			205.51830	173.582	24.58	0.1559	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,186.67550	1,288.916	19.99	0.6539	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			680.96920	585.962	18.20	0.4780	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			705.66920	783.062	18.20	0.5220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			644.70170	553.667	18.46	0.4563	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			769.40170	850.766	18.46	0.5437	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			313.61240	264.723	22.14	0.2354	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			896.50320	985.086	18.95	0.5826	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			939.83530	821.809	16.70	0.6199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			384.53530	438.909	16.70	0.3801	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			873.78860	761.061	17.04	0.5861	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			448.48860	508.161	17.04	0.4139	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	14.90	Call		471.97550	401.816	19.99	0.3461	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		544.98230	611.830	17.50	0.4590	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,209.40240	1,065.280	15.79	0.7331	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		224.10240	252.380	15.79	0.2669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,167.79320	1,025.189	15.83	0.7183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		242.49320	272.289	15.83	0.2817	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		581.80320	497.986	18.95	0.4174	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		347.67670	398.767	16.50	0.3589	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,510.05680	1,356.828	15.51	0.8239	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		124.75680	143.928	15.51	0.1761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,392.71960	1,242.690	15.62	0.7917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		157.41960	179.790	15.62	0.2083	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		790.28230	684.730	17.50	0.5410	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		195.53060	221.360	15.72	0.2428	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,988.21920	1,820.027	15.86	0.9068	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		62.91920	67.127	15.86	0.0932	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,726.94120	1,560.891	15.44	0.8700	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		91.64120	97.991	15.44	0.1300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		982.97670	861.667	16.50	0.6411	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		116.00310	131.107	15.47	0.1640	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,182.63060	2,013.354	16.16	0.9278	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		47.33060	50.454	16.16	0.0722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,173.28820	2,004.056	16.15	0.9269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		47.98820	51.156	16.15	0.0731	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,280.83060	1,134.260	15.72	0.7572	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		51.39710	54.797	16.08	0.0778	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,276.47880	2,106.790	16.31	0.9363	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		41.17880	43.890	16.31	0.0637	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,229.46090	2,059.971	16.24	0.9322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		44.16090	47.071	16.24	0.0678	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,561.30310	1,404.007	15.47	0.8360	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		46.68220	49.761	16.18	0.0713	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		2,418.56500	2,248.363	16.52	0.9475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		33.26500	35.463	16.52	0.0525	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		2,390.03100	2,219.922	16.48	0.9454	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		34.73100	37.022	16.48	0.0546	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		2,126.69710	1,957.697	16.08	0.9222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		2,314.22110	2,144.385	16.37	0.9395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		38.92110	41.485	16.37	0.0605	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		2,191.98220	2,022.661	16.18	0.9287	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		1,121.11160	983.018	15.98	0.6976	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		270.81160	305.118	15.98	0.3024	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		549.99270	470.502	19.30	0.3948	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		989.69270	1,082.601	19.30	0.6052	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		948.75970	831.010	16.76	0.6132	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		410.85970	466.010	16.76	0.3868	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			481.48580	412.001	20.12	0.3442	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,243.58580	1,347.001	20.12	0.6558	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,059.34770	934.146	16.28	0.6589	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			336.34770	384.447	16.28	0.3411	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			437.59230	375.092	20.80	0.3101	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,464.59230	1,575.392	20.80	0.6899	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			320.13750	272.891	22.50	0.2303	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,057.13750	2,183.191	22.50	0.7697	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,461.37150	2,290.440	16.48	0.9432	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			38.37150	40.741	16.48	0.0568	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			892.34870	784.597	17.51	0.5541	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			588.04870	654.997	17.51	0.4459	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			459.02930	397.260	21.10	0.3080	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,604.72930	1,717.660	21.10	0.6920	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			342.57480	296.025	23.01	0.2281	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,337.37480	2,466.225	23.01	0.7719	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,542.50390	2,370.765	16.45	0.9358	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			47.30390	50.965	16.45	0.0642	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,156.72230	1,025.300	16.29	0.6662	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			361.52230	405.500	16.29	0.3338	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			436.68310	378.091	21.60	0.2877	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,801.48310	1,918.291	21.60	0.7123	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,259.92550	1,122.384	16.26	0.6742	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			383.92550	424.384	16.26	0.3258	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			436.61170	381.995	22.42	0.2679	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,190.61170	2,313.995	22.42	0.7321	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			361.40700	316.521	23.62	0.2232	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,685.40700	2,818.521	23.62	0.7768	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,633.13630	2,460.054	16.43	0.9291	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			57.13630	62.054	16.43	0.0709	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			94.54960	102.249	15.98	0.1079	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			582.85630	513.684	20.88	0.3453	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,630.75630	1,740.384	20.88	0.6547	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,296.64960	2,125.549	15.98	0.8921	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,419.25550	1,275.773	16.01	0.7166	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			319.35550	354.973	16.01	0.2834	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,432.25150	1,288.263	15.98	0.7207	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			312.35150	347.463	15.98	0.2793	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,425.74180	1,282.004	16.00	0.7187	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			315.84180	351.204	16.00	0.2813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,444.26950	1,300.505	15.98	0.7213	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			313.96950	349.605	15.98	0.2787	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,437.76100	1,294.302	16.00	0.7193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			317.46100	353.402	16.00	0.2807	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,312.49440	1,175.242	16.26	0.6783	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			392.19440	434.342	16.26	0.3217	0.00	0	545

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	13.53	Call		1,294.50500	1,158.208	16.30	0.6721	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		404.20500	447.308	16.30	0.3279	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,503.88040	1,357.428	15.86	0.7395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		283.58040	316.528	15.86	0.2605	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		460.53810	405.508	22.50	0.2723	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,270.23810	2,394.608	22.50	0.7277	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		418.46200	368.560	23.12	0.2483	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		2,528.16200	2,657.660	23.12	0.7517	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,431.27950	1,288.120	16.01	0.7173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		320.97950	357.220	16.01	0.2827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		371.07350	327.130	23.95	0.2207	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,880.77350	3,016.230	23.95	0.7793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		357.52220	315.319	24.21	0.2127	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,997.22220	3,134.419	24.21	0.7873	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		729.39220	645.579	19.69	0.4180	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,239.09220	1,334.679	19.69	0.5820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,643.05100	1,490.905	15.59	0.7789	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		222.75100	250.005	15.59	0.2211	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		316.07730	293.490	28.32	0.1794	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		4,065.77730	4,222.590	28.32	0.8206	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		384.34940	338.715	23.70	0.2285	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,774.04940	2,907.815	23.70	0.7715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,353.32690	2,181.966	16.03	0.8948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		93.02690	101.066	16.03	0.1052	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,711.45670	1,554.084	15.47	0.7960	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		201.15670	223.184	15.47	0.2040	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		440.30820	389.215	23.19	0.2527	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,600.80820	2,730.415	23.19	0.7473	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		390.58040	345.774	24.05	0.2246	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,971.08040	3,106.974	24.05	0.7754	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,725.26910	2,550.579	16.34	0.9243	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		65.76910	71.779	16.34	0.0757	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,360.26260	1,220.719	16.25	0.6819	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		400.76260	441.919	16.25	0.3181	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		442.57830	394.713	24.04	0.2393	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,034.47830	3,170.913	24.04	0.7607	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		409.03490	380.820	25.07	0.2259	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		3,320.93490	3,477.020	25.07	0.7741	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,811.05630	2,634.434	16.30	0.9204	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		72.95630	80.634	16.30	0.0796	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,452.63700	1,314.405	16.36	0.6879	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		414.53700	460.605	16.36	0.3121	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		744.82300	667.019	20.80	0.3834	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,685.52300	1,794.020	20.80	0.6166	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,074.07160	1,904.075	15.73	0.8249	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		194.77160	211.075	15.73	0.1751	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,547.21660	1,408.333	16.42	0.6942	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		426.61660	476.133	16.42	0.3058	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		459.50740	423.013	25.47	0.2335	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,538.90740	3,690.813	25.47	0.7665	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		453.14090	418.418	26.27	0.2266	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,762.54090	3,916.218	26.27	0.7734	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,901.00420	2,722.454	16.31	0.9167	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		80.40420	90.254	16.31	0.0833	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		473.61120	443.767	25.54	0.2388	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,562.71120	3,722.867	25.54	0.7612	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		471.83860	442.460	25.74	0.2370	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,620.93860	3,781.560	25.74	0.7630	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,580.63360	1,441.164	16.41	0.6967	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		429.73360	480.264	16.41	0.3033	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,467.09580	1,332.644	16.73	0.6615	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		516.19580	571.744	16.73	0.3385	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,430.14370	1,298.903	16.88	0.6481	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		553.74370	612.803	16.88	0.3519	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		515.19950	463.419	24.10	0.2565	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		3,158.79950	3,297.319	24.10	0.7435	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,723.20420	1,579.113	16.12	0.7315	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		357.60420	404.713	16.12	0.2685	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,735.80430	1,591.179	16.08	0.7350	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		350.20430	396.779	16.08	0.2650	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,729.49320	1,585.135	16.10	0.7332	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		353.89320	400.735	16.10	0.2668	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,741.32170	1,596.741	16.09	0.7339	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		354.72170	401.841	16.09	0.2661	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,735.03190	1,590.718	16.11	0.7322	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		358.43190	405.818	16.11	0.2678	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		497.89080	466.433	25.23	0.2467	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,511.29080	3,671.533	25.23	0.7533	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,747.63350	1,602.786	16.07	0.7357	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		351.03350	397.886	16.07	0.2643	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,647.58510	1,507.564	16.43	0.7012	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		436.18510	489.164	16.43	0.2988	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		502.54710	473.982	27.02	0.2359	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,041.14710	4,205.582	27.02	0.7641	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		499.64230	472.066	27.55	0.2320	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,198.24230	4,363.666	27.55	0.7680	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,998.66300	2,817.619	16.28	0.9139	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		87.26300	99.219	16.28	0.0861	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,740.29620	1,597.546	16.48	0.7073	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		449.09620	499.846	16.48	0.2927	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		539.26750	511.258	28.22	0.2358	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,518.06750	4,683.558	28.22	0.7642	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			538.16890	510.636	28.47	0.2341	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,596.96890	4,762.936	28.47	0.7659	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,083.80150	2,901.483	16.16	0.9134	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			92.60150	103.783	16.16	0.0866	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			572.44970	509.015	28.55	0.2255	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,085.84970	5,214.415	28.55	0.7745	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,185.84880	3,003.128	16.04	0.9132	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			99.24880	108.528	16.04	0.0868	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,847.73020	1,705.198	16.54	0.7145	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			461.13020	510.598	16.54	0.2855	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,506.66260	2,337.943	16.09	0.8298	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			233.76260	256.343	16.09	0.1702	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,522.46310	2,353.484	16.09	0.8321	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			229.56310	251.884	16.09	0.1679	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,514.55620	2,345.704	16.09	0.8310	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			231.65620	254.104	16.09	0.1690	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			539.51920	478.442	27.96	0.2134	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,342.21920	5,472.142	27.96	0.7866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			530.77360	470.392	27.96	0.2106	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,393.47360	5,524.092	27.96	0.7894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,033.78450	1,886.228	16.31	0.7470	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			389.09430	432.109	16.28	0.2500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,040.08210	1,892.309	16.29	0.7485	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			392.78210	436.008	16.29	0.2515	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			396.48450	439.928	16.31	0.2530	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,917.87620	1,774.400	16.60	0.7187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			470.57620	518.100	16.60	0.2813	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,250.72700	3,071.424	16.12	0.9115	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			103.42700	115.124	16.12	0.0885	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,046.39430	1,898.409	16.28	0.7500	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,400.18380	1,292.604	20.15	0.5104	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,559.98380	1,639.704	20.15	0.4896	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,396.94770	1,289.575	20.17	0.5094	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,566.74770	1,646.675	20.17	0.4906	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,403.43090	1,295.652	20.14	0.5115	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,553.23090	1,632.752	20.14	0.4885	0.00	0	0
Total \$ / R Option												10,553,788.35	52,900	2,062,820
Total \$ / R												2,069,424,413.15	202,142	2,915,218
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.77990		13.94700			0.0000	1,543,348.80	112	562
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.01290		14.18530			0.0000	378,348.30	27	192
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.24090		14.42030			0.0000	0.00	0	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.49490		14.68660			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,921,697.10	139	873

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 Option	11.85	Put			762.64140	818.473	17.61	0.0208	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			209,476.67520	192,824.608	17.58	0.9788	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			776.67520	834.608	17.58	0.0212	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			211,448.85790	194,792.644	17.64	0.9796	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			748.85790	802.644	17.64	0.0204	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			210,462.64140	193,808.473	17.61	0.9792	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			186,995.28980	170,261.429	15.68	0.8915	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			7,465.28980	7,971.429	15.68	0.1085	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			186,092.91690	169,366.243	15.66	0.8902	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			7,562.91690	8,076.243	15.66	0.1098	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			185,191.64100	168,472.431	15.65	0.8889	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			7,661.64100	8,182.431	15.65	0.1111	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			134,909.82310	120,995.877	16.18	0.6906	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			36,879.82310	40,905.877	16.18	0.3094	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			134,294.23550	120,411.181	16.20	0.6886	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			37,264.23550	41,321.181	16.20	0.3114	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			133,680.56080	119,829.284	16.21	0.6865	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			37,650.56080	41,739.284	16.21	0.3135	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			98,834.25170	89,318.841	19.68	0.4662	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			131,174.25170	140,828.841	19.68	0.5338	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			99,442.99160	89,875.336	19.64	0.4687	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			129,782.99160	139,385.336	19.64	0.5313	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			99,137.95160	89,596.172	19.66	0.4674	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			130,477.95160	140,106.172	19.66	0.5326	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,921,697.10	139	873
£ / R	On	11/12/2015	Foreign Exchange Future			20.89660	21.19650		0.0000		32,849,455.20	1,572	32,973	
£ / R	On	14/03/2016	Foreign Exchange Future			21.24250	21.55120		0.0000		1,380,762.50	65	3,208	
£ / R	On	13/06/2016	Foreign Exchange Future			21.58100	21.90070		0.0000		0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.29560	22.29560		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			21.96140	22.30060		0.0000		0.00	0	0	
Total £ / R Future												34,230,217.70	1,637	36,181
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,340.34020	3,041.234	18.65	0.9772	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		13.84020	14.634	18.65	0.0228	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,054.56020	2,755.740	17.80	0.9698	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		18.06020	19.140	17.80	0.0302	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,731.07520	2,432.788	16.84	0.9584	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		24.57520	26.188	16.84	0.0416	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,721.30830	2,423.041	16.81	0.9579	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		24.80830	26.441	16.81	0.0421	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,711.54300	2,413.298	16.78	0.9575	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		25.04300	26.698	16.78	0.0425	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,869.51420	1,595.551	16.07	0.8674	0.00	0	700	

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	19.40	Put		73.01420	98.951	16.07	0.1326	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,369.63420	1,125.635	16.27	0.7467	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		173.13420	229.035	16.27	0.2533	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,278.11970	1,043.096	16.35	0.7176	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		201.61970	266.496	16.35	0.2824	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,198.49900	970.810	16.43	0.6900	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		231.99900	304.210	16.43	0.3100	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,129.22300	907.946	16.50	0.6643	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		262.72300	341.346	16.50	0.3357	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		866.62530	673.952	16.80	0.5532	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		420.12530	527.352	16.80	0.4468	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		855.28060	664.016	16.81	0.5479	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		428.78060	537.416	16.81	0.4521	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		832.91210	644.469	16.84	0.5373	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		446.41210	557.869	16.84	0.4627	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		636.71590	485.914	17.40	0.4380	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		640.21590	789.314	17.40	0.5620	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		575.92000	435.939	17.65	0.4028	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		729.42000	889.339	17.65	0.5972	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		520.47530	390.859	17.90	0.3696	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		823.97530	994.259	17.90	0.6304	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		418.52920	309.297	18.43	0.3057	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,042.02920	1,232.697	18.43	0.6943	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		162.34000	111.525	20.55	0.1264	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		2,165.84000	2,414.925	20.55	0.8736	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,502.80020	2,224.454	15.34	0.8528	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		141.60020	171.954	15.34	0.1472	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,493.99070	2,216.251	15.34	0.8516	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		142.79070	173.752	15.34	0.1484	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,485.19270	2,208.066	15.34	0.8504	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		143.99270	175.566	15.34	0.1496	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,955.99830	1,725.039	15.71	0.6782	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		545.29830	634.038	15.71	0.3218	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,949.53950	1,718.937	15.71	0.6769	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		548.83950	637.937	15.71	0.3231	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,943.08890	1,713.450	15.72	0.6754	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		552.38890	642.450	15.72	0.3246	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,010.65140	2,004.827	16.63	0.6534	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,548.03290	1,541.190	18.16	0.4625	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		777.57060	770.300	22.59	0.2841	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		4,331.97060	4,324.700	22.59	0.7159	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		915.05140	909.227	16.63	0.3466	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,580.74290	1,573.913	18.14	0.5395	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,535.14290	1,528.313	18.14	0.4605	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,577.18250	1,570.346	18.15	0.5385	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,541.58250	1,534.746	18.15	0.4615	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,573.63290	1,566.790	18.16	0.5375	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,308.39270	1,170.942	18.64	0.4366	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,997.79270	2,199.542	18.64	0.5634	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,305.49120	1,168.335	18.65	0.4358	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,004.89120	2,206.935	18.65	0.5642	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,302.59860	1,165.736	18.66	0.4349	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,011.99860	2,214.336	18.66	0.5651	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												34,230,217.70	1,637	160,389
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11467		0.11713			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11688		0.11940			0.0000	3,506.40	30	136
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11906		0.12165			0.0000	0.00	0	0
Total ¥ / R Future												3,506.40	30	8,270
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,714.24330	2,468.696	22.09	0.9954	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.44330	1.596	22.09	0.0046	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,718.61580	1,473.731	16.14	0.9780	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			5.81580	6.631	16.14	0.0220	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			799.18860	598.415	16.18	0.7371	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			86.38860	131.315	16.18	0.2629	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			565.99150	451.502	18.96	0.4419	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			626.29150	763.502	18.96	0.5581	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,962.62710	1,722.495	15.83	0.9378	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			22.92710	34.495	15.83	0.0622	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,107.40740	912.187	16.44	0.7291	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			167.70740	224.187	16.44	0.2709	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			674.59040	801.002	19.03	0.4883	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			523.76950	438.769	21.35	0.3421	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,358.76950	1,532.769	21.35	0.6579	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,390.50130	1,191.474	16.85	0.7374	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			225.50130	285.474	16.85	0.2626	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			839.59040	707.002	19.03	0.5117	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												3,506.40	30	8,270
€ / R	On	26/10/2015	Foreign Exchange Future			15.33090		15.60600			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.46710		15.74520			0.0000	127,820,114.40	8,264	81,389
€ / R	On	25/01/2016	Foreign Exchange Future			15.60880		15.89080			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.75940		16.04590			0.0000	551,579.00	35	28,132
€ / R	On	13/06/2016	Foreign Exchange Future			16.04990		16.34610			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.38050		16.69140			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.70350		17.01630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												128,371,693.40	8,299	109,771
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call		1,283.65900	1,012.545	16.82	0.9549	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put		7.65900	11.645	16.82	0.0451	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call		1,273.88110	1,002.889	16.77	0.9536	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		7.88110	11.989	16.77	0.0464	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		1,264.10950	993.243	16.73	0.9523	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		8.10950	12.343	16.73	0.0477	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		730.08630	495.011	16.20	0.7638	0.00	0	1,000	
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		44.08630	84.111	16.20	0.2362	0.00	0	1,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		259.03060	355.208	16.67	0.4219	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		160.17030	230.302	16.27	0.3175	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		239.58640	165.804	19.40	0.2308	0.00	0	6,877	
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		994.38640	1,198.704	19.40	0.7692	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		877.22450	672.720	16.32	0.6683	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		172.02450	245.620	16.32	0.3317	0.00	0	50,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		714.23060	532.308	16.67	0.5781	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		25.24920	34.516	15.92	0.0717	0.00	0	12,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		460.71510	331.090	17.65	0.4102	0.00	0	6,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		495.51510	643.990	17.65	0.5898	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		912.49430	703.668	16.26	0.6861	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		157.29430	226.568	16.26	0.3139	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		905.37030	697.402	16.27	0.6825	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		41.51970	62.635	15.90	0.1178	0.00	0	100	
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		898.28100	691.174	16.28	0.6790	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		163.08100	234.075	16.28	0.3210	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,865.70250	1,592.381	15.94	0.9450	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		20.50250	25.281	15.94	0.0550	0.00	0	6,076	
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,740.44920	1,471.616	15.92	0.9283	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.19540	0.223	24.90	0.0005	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,700.33650	2,423.433	18.45	0.9857	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		5.13650	6.333	18.45	0.0143	0.00	0	6,877	
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,914.11930	1,640.404	16.09	0.9492	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		18.91930	23.304	16.09	0.0508	0.00	0	12,000	
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,486.71970	1,229.735	15.90	0.8822	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,795.39540	4,517.323	24.90	0.9995	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,389.24840	1,149.017	15.55	0.7866	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		128.44840	170.217	15.55	0.2134	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		1,217.05850	990.185	15.64	0.7319	0.00	0	1,000	
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		176.25850	231.385	15.64	0.2681	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		1,164.65340	944.877	15.75	0.7126	0.00	0	1,000	
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		193.85340	256.077	15.75	0.2874	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,405.43920	1,164.267	15.55	0.7912	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		124.63920	165.467	15.55	0.2088	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,397.33310	1,156.628	15.55	0.7889	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		126.53310	167.828	15.55	0.2111	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,874.73400	2,595.115	16.55	0.9523	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		28.83400	35.715	16.55	0.0477	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		789.88710	641.604	17.46	0.4818	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		693.98710	832.204	17.46	0.5182	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		711.23260	575.306	17.86	0.4415	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		815.33260	965.906	17.86	0.5585	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		3,019.39780	2,738.604	16.72	0.9603	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		23.49780	29.204	16.72	0.0397	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,338.25930	1,113.546	15.63	0.7100	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		252.35930	314.146	15.63	0.2900	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		1,275.16010	1,059.894	15.79	0.6885	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		279.26010	350.494	15.79	0.3115	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		2,262.22200	1,990.590	15.78	0.9006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		66.32200	81.191	15.78	0.0994	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		2,098.17550	1,829.856	15.57	0.8802	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		82.27550	100.456	15.57	0.1198	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,608.29350	1,366.644	15.50	0.7864	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		162.39350	207.244	15.50	0.2136	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		658.05330	530.579	18.16	0.4132	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		912.15330	1,071.179	18.16	0.5868	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		2,134.37030	1,865.264	15.62	0.8850	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		78.47030	95.864	15.62	0.1150	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,125.30810	1,856.395	15.60	0.8838	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		79.40810	96.995	15.60	0.1162	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,072.35740	887.117	16.37	0.6120	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		396.45740	497.717	16.37	0.3880	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		2,116.25360	1,847.536	15.59	0.8826	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		80.35360	98.136	15.59	0.1174	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,381.33100	1,153.178	15.59	0.7235	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		235.43100	293.778	15.59	0.2765	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,125.18650	958.153	17.21	0.5441	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		739.08650	868.253	17.21	0.4559	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		2,296.60580	2,028.886	15.55	0.8444	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		150.50580	178.986	15.55	0.1556	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		409.06420	488.546	15.89	0.3270	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,507.81880	1,289.762	15.87	0.6768	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		401.71880	479.862	15.87	0.3232	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,501.48370	1,283.832	15.87	0.6749	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		405.38370	483.932	15.87	0.3251	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,495.16420	1,278.446	15.89	0.6730	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,068.65000	1,827.855	15.47	0.7514	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		327.25000	397.355	15.47	0.2486	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,061.02590	1,821.413	15.48	0.7499	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		329.62590	400.913	15.48	0.2501	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,076.28690	1,834.320	15.46	0.7529	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		324.88690	393.820	15.46	0.2471	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,373.50020	1,527.840	18.71	0.4920	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,396.56830	1,238.173	18.73	0.5070	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,380.26830	1,534.673	18.73	0.4930	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,393.05080	1,235.009	18.74	0.5059	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,386.75080	1,541.509	18.74	0.4941	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,399.80020	1,241.340	18.71	0.5080	0.00	0	0
Total € / R Option												0.00	0	341,570
Total € / R												128,371,693.40	8,299	451,341
AUS / R	On	11/12/2015	Foreign Exchange Future			9.72180		9.77740			0.0000	0.00	0	9,683
AUS / R	On	14/03/2016	Foreign Exchange Future			9.84150		9.89890			0.0000	620,014.50	63	4,784
AUS / R	On	13/06/2016	Foreign Exchange Future			9.96330		10.02340			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.10360		10.17060			0.0000	0.00	0	0
Total AUS / R Future												620,014.50	63	14,467
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			39.82800	43.525	11.17	0.1709	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			298.55140	252.184	11.20	0.6128	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,427.48610	2,371.860	19.20	0.9997	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.08610	0.060	19.20	0.0003	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			517.22800	465.325	11.17	0.8291	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,527.45730	2,471.841	19.57	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			121.15140	130.384	11.20	0.3872	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			81.08720	62.786	13.26	0.2071	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			503.68720	540.986	13.26	0.7929	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.05730	0.041	19.57	0.0002	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,477.47030	2,421.850	19.39	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.07030	0.050	19.39	0.0002	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			568.50220	515.767	12.62	0.6739	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			179.60220	184.267	12.62	0.3261	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			581.14010	528.086	12.59	0.6832	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			172.24010	176.586	12.59	0.3168	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			574.79830	521.901	12.60	0.6786	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			175.89830	180.401	12.60	0.3214	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			463.17110	425.331	14.63	0.4828	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			529.77110	552.031	14.63	0.5172	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			459.43810	421.806	14.66	0.4797	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			536.03810	558.506	14.66	0.5203	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			466.93590	428.887	14.61	0.4859	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			523.53590	545.587	14.61	0.5141	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			628.80750	657.777	15.35	0.4952	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			595.62650	557.776	15.38	0.5023	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			635.02650	664.176	15.38	0.4977	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			603.21480	565.007	15.33	0.5073	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			622.61480	651.407	15.33	0.4927	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			599.40750	561.377	15.35	0.5048	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 AU\$ / R Option												0.00	0	603
Total AU\$ / R												620,014.50	63	15,070
CAD / R	On	11/12/2015	Foreign Exchange Future			10.50930		10.55290			0.0000	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Future			10.68280		10.72930			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.50	Call			298.61160	254.977	13.94	0.5178	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.50	Put			245.71160	245.677	13.94	0.4822	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.51	Call			293.77930	250.755	13.98	0.5115	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.51	Put			250.87930	251.455	13.98	0.4885	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.49	Call			303.50380	259.665	13.93	0.5242	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.49	Put			240.60380	240.365	13.93	0.4758	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Put			501.41510	513.382	15.70	0.5245	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Call			428.18290	393.322	15.65	0.4824	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Put			488.88290	500.522	15.65	0.5176	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			424.43190	389.736	15.67	0.4790	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			495.13190	506.936	15.67	0.5210	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Call			420.71510	386.182	15.70	0.4755	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.15820		14.41650			0.0000	0.00	0	7,276
CHF / R	On	14/03/2016	Foreign Exchange Future			14.45560		14.72190			0.0000	578,224.00	40	1,611
Total CHF / R Future												578,224.00	40	8,887
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			232.46900	335.036	17.01	0.4244	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			642.93610	488.093	17.02	0.5717	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			236.43610	339.893	17.02	0.4283	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			655.04020	498.418	17.00	0.5795	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			228.54020	330.218	17.00	0.4205	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			648.96900	493.236	17.01	0.5756	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			589.93170	488.097	18.58	0.4081	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			858.03170	1,022.497	18.58	0.5919	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			586.70200	485.339	18.60	0.4061	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			864.80200	1,029.739	18.60	0.5939	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			583.49280	482.600	18.62	0.4042	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			871.59280	1,037.000	18.62	0.5958	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												578,224.00	40	8,887
CNH / R	On	11/12/2015	Foreign Exchange Future			2.15490		2.17520			0.0000	0.00	0	25,110

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	14/03/2016	Foreign Exchange Future			2.17330		2.19370			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,771.71900	1,578.321	16.64	0.8442	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			119.71900	129.321	16.64	0.1558	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,947.74270	1,750.353	16.82	0.8730	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			95.74270	101.353	16.82	0.1270	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,858.22900	1,663.626	16.73	0.8592	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			106.22900	114.626	16.73	0.1408	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			998.04860	1,069.544	17.03	0.5044	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			989.72700	862.239	17.10	0.4798	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,052.72700	1,129.239	17.10	0.5202	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			948.21800	823.489	17.17	0.4642	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,111.21800	1,190.489	17.17	0.5358	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,035.04860	902.544	17.03	0.4956	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.07570		2.11280			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.11580		2.15460			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,488.36640	1,186.121	19.36	0.7087	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			260.36640	329.121	19.36	0.2913	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,415.33470	1,119.524	19.37	0.6876	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			287.33470	362.524	19.37	0.3124	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,346.20490	1,057.852	19.47	0.6654	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			318.20490	400.852	19.47	0.3346	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,118.61810	917.786	19.13	0.4750	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,072.61810	1,259.786	19.13	0.5250	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,077.10880	881.732	19.23	0.4610	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,131.10880	1,323.732	19.23	0.5390	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,162.49330	955.250	19.02	0.4893	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,016.49330	1,197.250	19.02	0.5107	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13170		0.13230			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13120		0.13070			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13130		0.13050			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06710		0.06820			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06420		0.06490			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06130		0.06200			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	19/10/2015	Foreign Exchange Future			8.86480		8.87600			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.91240		8.92400			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.00670		9.01970			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.10090		9.11750			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			71.43100	58.321	13.09	0.3757	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			135.43100	133.521	13.09	0.6243	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			67.86840	55.079	13.14	0.3598	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			141.86840	140.279	13.14	0.6402	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			64.44880	51.987	13.19	0.3444	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			148.44880	147.187	13.19	0.6556	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			87.18290	72.880	12.88	0.4426	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			111.18290	108.080	12.88	0.5574	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			125.10740	110.798	12.11	0.3615	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			291.10740	288.398	12.11	0.6385	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			122.20590	108.046	12.15	0.3542	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			298.20590	295.646	12.15	0.6458	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			119.37190	105.361	12.20	0.3470	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			305.37190	302.961	12.20	0.6530	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			286.19340	271.245	13.88	0.4549	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			406.49340	404.545	13.88	0.5451	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			282.71910	267.847	13.92	0.4504	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			413.01910	411.147	13.92	0.5496	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			279.28800	264.492	13.95	0.4460	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			419.58800	417.792	13.95	0.5540	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			490.19130	471.709	14.16	0.5573	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			382.69130	380.809	14.16	0.4427	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			499.42030	480.882	14.12	0.5648	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			371.92030	369.982	14.12	0.4352	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			494.78500	476.276	14.14	0.5611	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			377.28500	375.376	14.14	0.4389	0.00	0	0
Total NZ\$ / R Option												0.00	0	12,000
Total NZ\$ / R												0.00	0	12,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12240		1.12890			0.0000	28,060.00	25	95

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12460		1.13120			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12700		1.13350			0.0000	0.00	0	0
Total QUANTO € / \$ Future												28,060.00	25	95
Total QUANTO € / \$												28,060.00	25	95
RAIN	On	11/12/2015	Foreign Exchange Future			24,262.01000		24,619.03000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.66090		9.71590			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.79880		9.85380			0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,107.06220	974.976	50.28	0.6005	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			751.16220	674.076	50.28	0.3995	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,156.86700	1,025.534	52.80	0.6035	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			780.96700	704.634	52.80	0.3965	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,131.97880	1,000.268	51.54	0.6020	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			766.07880	689.368	51.54	0.3980	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,294.36420	674.754	29.29	0.4992	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			1,430.56420	865.954	29.29	0.5008	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,291.11020	690.813	30.07	0.4992	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			1,437.31020	892.013	30.07	0.5008	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,297.63280	658.714	28.51	0.4992	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			1,423.83280	839.914	28.51	0.5008	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.52130		4.56240			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.47580		4.51430			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			163.04590	127.776	14.47	0.5569	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			90.64590	96.476	14.47	0.4431	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			157.09430	122.250	14.44	0.5427	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			94.69430	100.950	14.44	0.4573	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			151.26810	117.414	14.47	0.5284	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			98.86810	106.114	14.47	0.4716	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			217.00980	188.693	16.49	0.5103	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			192.70980	202.893	16.49	0.4897	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			212.01040	184.309	16.51	0.5022	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			197.71040	208.509	16.51	0.4978	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
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			207.45830	180.004	16.53	0.4942	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			203.15830	214.204	16.53	0.5058	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.09450		1.11530			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.06610		1.08750			0.0000	0.00	0	1
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									2,224,624,037.90	159,475	1,094,689
Total Options									10,553,788.35	52,900	2,541,201
Grand Total:									2,235,177,826.25	212,375	3,635,890