



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/01/2016 Foreign Exchange Future			16.00930		15.80170			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			16.01220		15.80460			0.0000	0.00	0	1,176
\$ / R On 14/01/2016 Foreign Exchange Future			16.01500		15.80740			0.0000	0.00	0	0
\$ / R On 15/01/2016 Foreign Exchange Future			16.01790		15.81030			0.0000	0.00	0	0
\$ / R On 20/01/2016 Foreign Exchange Future			16.03230		15.82490			0.0000	0.00	0	0
\$ / R On 21/01/2016 Foreign Exchange Future			16.03530		15.99100			0.0000	0.00	0	0
\$ / R On 22/01/2016 Foreign Exchange Future			16.03830		15.83080			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			16.05320		15.84540			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			16.05920		15.85130			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			16.10100		15.89250			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			16.12210		15.91340			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			16.14020		15.93130			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			16.14320		15.93420			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			16.15230		15.94320			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			16.15830		15.94920			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			16.17340		15.96410			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			16.18550		15.97610			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			16.19480		15.98520			0.0000	638,690,522.40	39,438	994,793
\$ / R On 15/03/2016 Foreign Exchange Future			16.19790		15.98830			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			16.20100		15.99130			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			16.22270		16.01250			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			16.24130		16.03070			0.0000	0.00	0	0
\$ / R	On	05/04/2016	Foreign Exchange Future			16.26300		16.05190			0.0000	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Future			16.26610		16.05490			0.0000	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Future			16.26920		16.23100			0.0000	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Future			16.29410		16.08220			0.0000	0.00	0	50
\$ / R	On	18/04/2016	Foreign Exchange Future			16.30350		16.09140			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			16.32850		16.11570			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			16.37230		16.15830			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.38170		16.16750			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.42550		16.21010			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.43800		16.22230			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.45680		16.24050			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.46310		16.24660			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.46620		16.24960			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.47870		16.26180			0.0000	112,961,488.50	6,855	53,872
\$ / R	On	24/06/2016	Foreign Exchange Future			16.51310		16.29530			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.52570		16.30750			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.61900		16.39800			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.66830		16.44550			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.71770		16.49300			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.75390		16.52780			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.76050		16.53410			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.76380		16.53730			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.77690		16.55000			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.78350		16.55630			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.79670		16.56900			0.0000	18,980,271.00	1,130	33,704
\$ / R	On	28/09/2016	Foreign Exchange Future			16.82630		16.59740			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.92130		16.69020			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			17.03620		16.80390			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			17.09190		16.85900			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			17.10930		16.87620			0.0000	188,202,300.00	11,000	11,918
\$ / R	On	13/03/2017	Foreign Exchange Future			17.32530		17.09360			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.54370		17.31930			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>958,834,581.90</b>	<b>58,423</b>	<b>1,102,312</b>
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			2,001.92190	2,209.468	40.51	0.9992	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			0.22190	0.168	40.51	0.0008	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Call			258.93250	422.378	22.92	0.8179	0.00	0	5,000
\$ / R	On	12/01/2016	Foreign Exchange Option	15.63	Put			87.23250	43.078	22.92	0.1821	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,874.62980	3,082.233	46.34	0.9999	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.02980	0.034	46.34	0.0001	0.00	0	0
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Call			275.97370	434.268	21.84	0.7877	0.00	0	5,000
\$ / R	On	14/01/2016	Foreign Exchange Option	15.64	Put			108.57370	59.268	21.84	0.2123	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			1,015.68640	1,223.135	26.76	0.9781	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			5.38640	5.235	26.76	0.0219	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			917.20000	1,124.326	25.67	0.9727	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			6.90000	6.426	25.67	0.0273	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			819.24300	1,025.858	24.58	0.9658	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			2.21400	2.487	31.13	0.0098	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			8.94300	7.958	24.58	0.0342	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,811.12060	2,018.702	33.73	0.9967	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			0.82060	0.802	33.73	0.0033	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,711.40650	1,918.963	33.08	0.9957	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			1.10650	1.063	33.08	0.0043	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			1,412.51400	1,620.387	31.13	0.9902	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Call			326.91350	473.841	19.69	0.7479	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.65	Put			152.01350	91.541	19.69	0.2521	0.00	0	0
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Call			238.83970	365.624	19.87	0.6521	0.00	0	5,000
\$ / R	On	20/01/2016	Foreign Exchange Option	15.81	Put			223.93970	143.324	19.87	0.3479	0.00	0	0
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Call			0.00000	276.681	20.25	0.5363	2,766,807.00	10,000	10,000
\$ / R	On	21/01/2016	Foreign Exchange Option	15.99	Put			0.00000	231.381	20.25	0.4637	0.00	0	0
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Call			343.10250	489.163	20.05	0.7283	0.00	0	5,000
\$ / R	On	22/01/2016	Foreign Exchange Option	15.66	Put			172.30250	110.863	20.05	0.2717	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			740.12600	931.660	19.91	0.8947	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			54.72600	38.460	19.91	0.1053	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			612.51850	790.212	19.51	0.8523	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			87.11850	57.012	19.51	0.1477	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,346.46520	2,554.468	28.09	0.9962	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			1.06520	1.268	28.09	0.0038	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,376.52660	1,582.836	23.40	0.9720	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			11.12660	9.636	23.40	0.0280	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			4,045.43870	4,253.259	37.13	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.03870	0.059	37.13	0.0002	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,875.67980	3,083.630	30.62	0.9987	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.27980	0.430	30.62	0.0013	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,735.79900	2,943.772	29.95	0.9983	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			0.39900	0.572	29.95	0.0017	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,598.70390	1,805.795	23.66	0.9810	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			7.40390	6.595	23.66	0.0190	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,364.12410	1,569.797	22.49	0.9698	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			12.82410	10.597	22.49	0.0302	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			2,113.58270	2,321.708	26.33	0.9928	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			2.28270	2.508	26.33	0.0072	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,292.59810	4,501.064	29.54	0.9998	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.09810	0.064	29.54	0.0002	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			661.24190	828.404	19.22	0.7786	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			168.74190	127.404	19.22	0.2214	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,991.67470	2,200.473	20.95	0.9807	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			8.27470	8.373	20.95	0.0193	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,626.44370	1,835.916	19.26	0.9677	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			13.04370	13.816	19.26	0.0323	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			1,073.13670	1,265.393	18.65	0.8949	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		69.73670	53.293	18.65	0.1051	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		4,131.67970	4,340.473	26.90	0.9994	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		0.37970	0.273	26.90	0.0006	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		2,437.59780	2,646.972	22.62	0.9860	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		6.29780	6.772	22.62	0.0140	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		1,159.37280	1,355.108	18.56	0.8978	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		68.07280	54.908	18.56	0.1022	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		593.09250	742.419	19.32	0.6844	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		301.79250	242.219	19.32	0.3156	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		1,328.81850	1,530.133	18.48	0.9270	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		44.61850	36.933	18.48	0.0730	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		2,036.52610	2,245.866	20.70	0.9729	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		13.32610	13.567	20.70	0.0271	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		1,386.78280	1,587.485	18.30	0.9311	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		43.58280	35.185	18.30	0.0689	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		1,387.64500	1,587.312	18.36	0.9263	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		48.44500	39.012	18.36	0.0737	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		1,378.78780	1,578.216	18.37	0.9249	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		49.58780	39.916	18.37	0.0751	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,396.52180	1,596.425	18.36	0.9277	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		47.32180	38.125	18.36	0.0723	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,374.80100	1,572.016	18.32	0.9145	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		60.70100	48.616	18.32	0.0855	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,449.89750	3,659.080	25.04	0.9937	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		3.79750	3.580	25.04	0.0063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		342.16330	435.830	20.61	0.4336	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		856.96330	741.030	20.61	0.5664	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		278.36920	358.440	21.15	0.3720	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,043.16920	913.640	21.15	0.6280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		456.23340	571.941	19.88	0.5299	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		621.03340	527.141	19.88	0.4701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		437.95590	549.639	19.95	0.5156	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		652.75590	554.839	19.95	0.4844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Call		0.00000	0.000	26.90	0.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	150.00	Put		134,014.80000	133,805.200	26.90	1.0000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		519.81350	648.308	19.63	0.5767	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		524.61350	443.508	19.63	0.4233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		515.41380	643.306	19.64	0.5737	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		530.21380	448.506	19.64	0.4263	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		12.74610	19.994	26.63	0.0292	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,257.54610	4,055.194	26.63	0.9708	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		634.84170	777.651	19.26	0.6476	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		399.64170	332.851	19.26	0.3524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		584.68830	721.562	19.41	0.6180	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		449.48830	376.762	19.41	0.3820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		390.40380	493.476	20.26	0.4763	0.00	0	2,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		745.20380	638.676	20.26	0.5237	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		733.36670	886.610	18.98	0.7000	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		318.16670	261.810	18.98	0.3000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		721.88940	873.995	19.01	0.6943	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		326.68940	269.195	19.01	0.3057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		471.36730	590.310	19.81	0.5415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		596.16730	505.510	19.81	0.4585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		756.72120	912.220	18.92	0.7115	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		301.52120	247.420	18.92	0.2885	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		744.97730	899.352	18.95	0.7058	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		309.77730	254.552	18.95	0.2942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Call		0.00000	694.698	19.49	0.6032	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.90	Put		0.00000	399.898	19.49	0.3968	5,998,476.00	15,000	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call		969.66470	1,146.090	18.59	0.7983	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put		184.46470	151.290	18.59	0.2017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		935.09870	1,108.271	18.62	0.7862	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		199.89870	163.470	18.62	0.2138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		716.20190	867.734	19.03	0.6914	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		331.00190	272.935	19.03	0.3086	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		1,096.19220	1,279.522	18.49	0.8369	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		140.99220	114.722	18.49	0.1631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call		1,088.52400	1,271.474	18.49	0.8348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put		143.32400	116.674	18.49	0.1652	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		739.15410	892.966	18.96	0.7029	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put		313.95410	258.166	18.96	0.2971	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call		1,127.13940	1,311.956	18.46	0.8454	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put		131.93940	107.156	18.46	0.1546	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call		1,119.36250	1,303.812	18.47	0.8433	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put		134.16250	109.012	18.47	0.1567	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		921.49900	1,093.331	18.64	0.7812	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		206.29900	168.531	18.64	0.2188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		1,363.68260	1,557.682	18.28	0.8989	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		78.48260	62.882	18.28	0.1011	37,729.44	600	1,600
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		1,321.46620	1,514.081	18.31	0.8907	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		86.26620	69.281	18.31	0.1093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call		998.68820	1,176.823	18.57	0.8078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put		173.48820	142.023	18.57	0.1922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call		1,564.54580	1,768.757	18.65	0.9263	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put		49.34580	43.957	18.65	0.0737	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		1,537.77220	1,740.377	18.55	0.9237	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		52.57220	45.577	18.55	0.0763	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call		1,111.61250	1,295.692	18.48	0.8412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put		136.41250	110.892	18.48	0.1588	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		1,808.63580	2,016.949	19.52	0.9457	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		33.43580	32.149	19.52	0.0543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call		1,760.79010	1,968.937	19.36	0.9424	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	14.26	Put			35.59010	34.137	19.36	0.0576	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,198.32440	1,386.289	18.41	0.8635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			113.12440	91.489	18.41	0.1365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,010.96670	2,219.809	20.23	0.9576	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			25.76670	25.009	20.23	0.0424	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,914.36110	2,122.981	19.89	0.9523	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			29.16110	28.181	19.89	0.0477	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,458.44520	1,655.619	18.25	0.9152	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			63.24520	50.819	18.25	0.0848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			2,244.39150	2,453.598	21.03	0.9681	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			19.19150	18.798	21.03	0.0319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			2,069.12980	2,278.083	20.43	0.9605	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			23.92980	23.283	20.43	0.0395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,713.08900	1,921.050	19.19	0.9390	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			37.88900	36.250	19.19	0.0610	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,450.06760	2,659.459	21.73	0.9751	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			14.86760	14.659	21.73	0.0249	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,371.58210	2,580.914	21.47	0.9726	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			16.38210	16.113	21.47	0.0274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,818.22180	2,026.566	19.56	0.9464	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			33.02180	31.766	19.56	0.0536	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,794.95830	3,004.502	22.91	0.9835	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			9.75830	9.702	22.91	0.0165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,735.68510	2,945.212	22.70	0.9823	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			10.48510	10.412	22.70	0.0177	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			2,059.42670	2,268.362	20.40	0.9601	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			24.22670	23.562	20.40	0.0399	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			3,191.26140	3,400.665	24.14	0.9900	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			6.06140	5.865	24.14	0.0100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			3,042.44280	3,252.030	23.74	0.9877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			7.24280	7.230	23.74	0.0123	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			2,254.15880	2,463.376	21.06	0.9684	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			18.95880	18.576	21.06	0.0316	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,727.91350	3,937.519	25.57	0.9953	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			2.71350	2.719	25.57	0.0047	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,439.39140	3,648.921	24.80	0.9929	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			4.19140	4.121	24.80	0.0071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,499.19510	2,708.618	21.90	0.9765	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			13.99510	13.818	21.90	0.0235	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,937.17100	4,146.803	26.12	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			1.97100	2.003	26.12	0.0035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,927.20140	4,136.832	26.10	0.9965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			2.00140	2.032	26.10	0.0035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,893.85940	3,103.425	23.24	0.9854	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			8.65940	8.625	23.24	0.0146	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			4,036.89010	4,246.529	26.39	0.9970	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			1.69010	1.729	26.39	0.0030	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,987.02540	4,196.661	26.26	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			1.82540	1.861	26.26	0.0033	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			3,250.75040	3,460.191	24.30	0.9908	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			5.55040	5.391	24.30	0.0092	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			4,186.53940	4,396.184	26.79	0.9976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			1.33940	1.384	26.79	0.0024	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			4,156.60340	4,366.247	26.71	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			1.40340	1.447	26.71	0.0025	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,877.36050	4,086.986	25.97	0.9962	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			2.16050	2.186	25.97	0.0038	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,386.17870	4,595.825	27.31	0.9982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.97870	1.025	27.31	0.0018	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			4,076.78880	4,286.429	26.49	0.9971	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			1.58880	1.629	26.49	0.0029	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,947.14100	4,156.773	26.15	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			1.94100	1.973	26.15	0.0034	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,935.53710	5,145.109	27.98	0.9994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.33710	0.309	27.98	0.0006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,436.10420	4,645.750	27.45	0.9983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.90420	0.950	27.45	0.0017	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			620.48330	760.951	19.34	0.6358	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			422.18330	353.051	19.34	0.3642	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,663.62270	2,873.285	22.39	0.9795	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			12.32270	12.285	22.39	0.0205	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,433.32100	1,628.539	18.27	0.9072	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			72.02100	57.539	18.27	0.0928	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			1,186.52970	1,370.262	18.37	0.8415	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			144.02970	117.562	18.37	0.1585	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,363.75480	2,573.598	20.97	0.9669	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			21.25480	20.898	20.97	0.0331	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,548.95630	2,760.171	21.14	0.9710	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			18.25630	18.871	21.14	0.0290	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			1,008.94470	1,180.622	18.42	0.7778	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			228.24470	189.322	18.42	0.2222	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			608.44970	740.719	19.37	0.5934	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			537.74970	459.419	19.37	0.4066	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			4,232.96150	4,444.412	26.57	0.9953	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			2.26150	3.112	26.57	0.0047	0.00	0	250
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Call			685.93140	823.423	19.18	0.6201	0.00	0	10,000
\$ / R	On	05/04/2016	Foreign Exchange Option	15.87	Put			504.03140	430.423	19.18	0.3799	0.00	0	0
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Call			613.03950	741.984	19.46	0.5766	0.00	0	10,000
\$ / R	On	06/04/2016	Foreign Exchange Option	16.04	Put			598.13950	515.884	19.46	0.4234	0.00	0	0
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Call			0.00000	659.038	19.76	0.5294	6,590,382.00	10,000	10,000
\$ / R	On	07/04/2016	Foreign Exchange Option	16.23	Put			0.00000	619.838	19.76	0.4706	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			726.69140	865.174	19.24	0.6182	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			534.49140	461.073	19.24	0.3818	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			2,166.66120	2,377.435	19.33	0.9410	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			45.26120	43.936	19.33	0.0590	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			994.78660	1,158.062	18.50	0.7319	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			323.38660	274.562	18.50	0.2681	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			606.75580	727.111	19.82	0.5303	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			781.05580	688.611	19.82	0.4697	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,319.63790	4,534.467	25.13	0.9923	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			3.93790	5.967	25.13	0.0077	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,641.14640	2,855.842	19.98	0.9632	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			25.44640	27.342	19.98	0.0368	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			894.98680	1,046.885	18.84	0.6758	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			439.28680	378.385	18.84	0.3242	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,965.05390	2,171.697	18.45	0.9075	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			86.75390	79.397	18.45	0.0925	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			1,041.21400	1,203.214	18.57	0.7102	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			392.91400	340.914	18.57	0.2898	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			811.85240	952.781	19.30	0.6083	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			624.35240	551.081	19.30	0.3917	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			805.73380	944.157	19.53	0.5833	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			725.63380	648.657	19.53	0.4167	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			596.77280	709.749	20.46	0.4734	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,086.67280	984.249	20.46	0.5266	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,415.64690	4,632.903	23.17	0.9911	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			5.54690	7.404	23.17	0.0089	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,743.03890	2,958.725	18.77	0.9590	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			32.93890	33.226	18.77	0.0410	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,600.78250	1,792.003	18.02	0.8337	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			198.48250	174.003	18.02	0.1663	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			4,048.27250	4,266.756	21.32	0.9878	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			7.77250	9.956	21.32	0.0122	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,190.87870	1,364.390	18.51	0.7224	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			400.37870	357.590	18.51	0.2776	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,805.13770	2,005.803	18.04	0.8614	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			158.53770	142.703	18.04	0.1386	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			1,019.39160	1,174.563	18.90	0.6582	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			552.79160	491.463	18.90	0.3418	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,983.69360	3,200.197	18.18	0.9695	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			24.09360	23.997	18.18	0.0305	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,974.11620	3,190.588	18.18	0.9691	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			24.51620	24.388	18.18	0.0309	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,964.54500	3,180.984	18.18	0.9686	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			24.94500	24.784	18.18	0.0314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,996.18430	3,212.629	17.99	0.9697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			24.38430	23.929	17.99	0.0303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,986.61510	3,203.025	17.99	0.9692	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		24.81510	24.325	17.99	0.0308	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		2,796.63780	3,012.173	17.99	0.9594	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		34.83780	33.473	17.99	0.0406	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		2,768.39340	2,983.763	17.99	0.9577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		36.59340	35.063	17.99	0.0423	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		3,082.57970	3,299.299	17.99	0.9734	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		20.77970	20.599	17.99	0.0266	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call		1,905.76050	2,108.795	17.98	0.8729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put		143.96050	130.095	17.98	0.1271	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		1,630.56860	1,822.500	18.02	0.8256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		218.76860	193.800	18.02	0.1744	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		2,977.05150	3,193.427	17.99	0.9688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		25.25150	24.727	17.99	0.0312	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		1,520.88600	1,708.941	18.14	0.8016	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		259.08600	230.241	18.14	0.1984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		887.69690	1,031.192	19.38	0.5972	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		725.89690	652.492	19.38	0.4028	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		2,116.84130	2,324.596	17.98	0.9010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		105.04130	95.896	17.98	0.0990	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		718.32820	843.744	20.08	0.5170	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		986.52820	895.044	20.08	0.4830	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		626.71270	740.787	20.54	0.4682	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,174.91270	1,072.087	20.54	0.5318	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		1,571.49970	1,761.402	18.08	0.8130	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		239.69970	212.702	18.08	0.1870	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		555.53940	659.947	20.96	0.4276	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		1,353.73940	1,241.247	20.96	0.5724	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call		349.45490	422.601	22.72	0.2939	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put		2,157.65490	2,013.901	22.72	0.7061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		832.21060	970.591	19.59	0.5724	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		800.41060	721.891	19.59	0.4276	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		3,276.13320	3,495.837	18.46	0.9779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		14.33320	17.137	18.46	0.0221	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		333.45700	404.337	22.87	0.2829	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		2,241.65700	2,095.637	22.87	0.7171	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		591.35400	700.747	20.74	0.4484	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		1,259.55400	1,152.047	20.74	0.5516	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		4,109.69290	4,328.635	21.12	0.9880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		7.89290	9.935	21.12	0.0120	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		3,365.23020	3,584.852	18.75	0.9793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		13.43020	16.152	18.75	0.0207	0.00	0	6,600
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call		723.86770	848.397	20.25	0.5053	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put		1,068.56770	975.297	20.25	0.4947	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call		1,448.36060	1,633.206	18.29	0.7715	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put		323.06060	290.106	18.29	0.2285	0.00	0	7,900
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		2,843.22490	3,058.388	17.30	0.9606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			35.72490	32.688	17.30	0.0394	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			745.17950	871.645	20.18	0.5114	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,057.67950	965.945	20.18	0.4886	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			615.07290	725.566	20.87	0.4437	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,347.57290	1,239.866	20.87	0.5563	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,514.24680	4,734.180	21.63	0.9903	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			6.74680	8.480	21.63	0.0097	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			614.44030	716.057	21.41	0.4103	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,666.44030	1,547.057	21.41	0.5897	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,606.72520	4,829.623	20.92	0.9886	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			8.72520	10.623	20.92	0.0114	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,936.14120	3,149.944	16.19	0.9629	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			38.14120	30.944	16.19	0.0371	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			697.66530	810.813	20.92	0.4535	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,429.66530	1,321.813	20.92	0.5465	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			14.54920	17.138	17.69	0.0196	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,427.61530	1,603.702	18.56	0.7158	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			502.11530	455.402	18.56	0.2842	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,760.04920	3,985.438	17.69	0.9804	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			3,029.76850	3,248.851	15.47	0.9637	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			36.76850	31.151	15.47	0.0363	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			658.17280	757.723	21.68	0.4036	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			1,865.17280	1,740.023	21.68	0.5964	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			607.66420	700.801	22.03	0.3780	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,044.66420	1,913.101	22.03	0.6220	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,704.14170	4,931.782	20.61	0.9862	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.14170	14.082	20.61	0.0138	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			670.15700	768.854	21.75	0.4003	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			1,942.35700	1,814.954	21.75	0.5997	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			3,065.25050	3,282.886	15.03	0.9658	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			37.45050	28.986	15.03	0.0342	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,883.76490	3,098.197	15.42	0.9518	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			55.96490	44.296	15.42	0.0482	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			683.91170	784.296	21.66	0.4070	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			1,896.11170	1,770.396	21.66	0.5930	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,819.71190	3,032.866	15.57	0.9451	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			65.61190	52.366	15.57	0.0549	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			803.68740	918.249	21.02	0.4610	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,569.58740	1,457.750	21.02	0.5390	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			3,075.26260	3,290.530	14.75	0.9678	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			37.96260	26.730	14.75	0.0322	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			680.49780	779.693	21.75	0.4026	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			1,943.19780	1,815.893	21.75	0.5974	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,930.87060	2,116.599	17.83	0.8038	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			330.87060	289.699	17.83	0.1962	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			514.08230	594.583	23.03	0.3168	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put		2,674.08230	2,527.683	23.03	0.6832	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		3,268.98830	3,496.689	15.05	0.9724	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		22.68830	23.189	15.05	0.0276	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		3,287.87760	3,516.580	15.12	0.9726	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		21.57760	23.080	15.12	0.0274	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		3,278.42760	3,506.634	15.08	0.9725	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		22.12760	23.134	15.08	0.0275	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		22.62830	23.191	14.97	0.0275	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call		2,267.35190	2,464.508	16.81	0.8675	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put		198.35190	167.808	16.81	0.1325	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		3,300.51390	3,529.785	15.04	0.9727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		21.51390	23.085	15.04	0.0273	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		3,291.06580	3,519.838	15.01	0.9726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		22.06580	23.138	15.01	0.0274	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		734.99850	839.832	21.54	0.4207	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		1,865.99850	1,743.132	21.54	0.5793	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		3,348.35440	3,579.524	15.22	0.9733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		19.35440	22.824	15.22	0.0267	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		785.46540	896.591	21.26	0.4438	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		1,716.46540	1,599.891	21.26	0.5562	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call		409.63640	475.686	24.08	0.2572	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put		3,390.63640	3,228.986	24.08	0.7428	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		3,281.62830	3,509.891	14.97	0.9725	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		3,135.30230	3,353.807	14.48	0.9676	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		37.90230	27.507	14.48	0.0324	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		644.08760	735.930	22.32	0.3700	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		2,296.68760	2,159.630	22.32	0.6300	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		611.92480	701.500	22.56	0.3550	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		2,424.52480	2,285.200	22.56	0.6450	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		4,811.20690	5,043.125	20.10	0.9845	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		13.80690	16.825	20.10	0.0155	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		3,231.41470	3,449.525	14.12	0.9678	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		41.21470	28.226	14.12	0.0322	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		628.46300	715.239	22.90	0.3435	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		2,708.26300	2,563.939	22.90	0.6565	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		614.21720	699.378	23.00	0.3370	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		2,774.01720	2,628.078	23.00	0.6630	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		4,905.77010	5,138.803	19.48	0.9843	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		15.57010	17.503	19.48	0.0157	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		3,346.40310	3,578.238	14.78	0.9587	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		42.50310	42.038	14.78	0.0413	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		617.81980	696.977	23.53	0.3180	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		3,213.91980	3,060.777	23.53	0.6820	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		5,020.53090	5,253.017	18.64	0.9851	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		16.63090	16.817	18.64	0.0149	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		4,225.69620	4,461.881	16.77	0.9732	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	14/12/2016	Foreign Exchange Option	12.66	Put			26.69620	29.981	16.77	0.0268	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			4,245.41650	4,481.597	16.81	0.9735	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			26.41650	29.697	16.81	0.0265	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			4,235.55650	4,471.739	16.79	0.9734	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			26.55650	29.839	16.79	0.0266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,291.93910	2,477.469	17.68	0.8044	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			395.73910	348.169	17.68	0.1956	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			2,016.11830	2,202.702	18.26	0.7518	0.00	0	86,321
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			539.91830	493.402	18.26	0.2482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,590.65510	3,825.243	13.94	0.9723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			23.14600	25.882	14.01	0.0276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,553.08540	3,393.927	24.00	0.6948	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Call			0.00000	628.843	24.72	0.2779	6,288,432.00	10,000	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	20.30	Put			0.00000	3,819.543	24.72	0.7221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			5,093.11380	5,330.175	18.85	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			16.91380	20.875	18.85	0.0173	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,609.34600	3,845.182	14.01	0.9724	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			2,994.23150	2,846.417	23.14	0.6505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			703.60170	787.046	23.27	0.3423	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,077.40170	2,927.747	23.27	0.6577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,599.99390	3,835.212	13.98	0.9723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			23.79390	25.912	13.98	0.0277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			619.28540	693.227	24.00	0.3052	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,780.78110	2,637.960	22.80	0.6309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			750.39740	838.911	22.92	0.3622	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			2,854.19740	2,709.612	22.92	0.6378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			531.16200	583.571	25.65	0.2559	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,454.96200	4,274.271	25.65	0.7441	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			720.43150	805.717	23.14	0.3495	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Put			0.00000	646.559	18.60	0.2982	6,465,589.00	10,000	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,499.02480	1,648.912	19.41	0.6249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,022.82480	939.612	19.41	0.3751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			627.57280	702.470	23.92	0.3089	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,501.37280	3,343.170	23.92	0.6911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			766.98110	857.260	22.80	0.3691	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			401.98760	355.668	17.73	0.1984	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			2,144.07030	2,335.188	18.09	0.7761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			467.87030	425.888	18.09	0.2239	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			746.77610	834.906	22.94	0.3606	0.00	0	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			2,870.57610	2,725.606	22.94	0.6394	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.80	Call			0.00000	1,955.859	18.60	0.7018	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			24.45510	25.943	13.94	0.0277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,415.93450	3,639.345	13.63	0.9678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			39.73450	30.046	13.63	0.0322	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			855.94490	955.303	22.22	0.4052	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,429.74490	2,296.003	22.22	0.5948	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	15.00	Call			2,278.18760	2,464.968	17.73	0.8016	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,322.45250	2,498.023	18.16	0.7608	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			588.85250	532.723	18.16	0.2392	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,333.53890	2,509.601	18.12	0.7632	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			579.93890	524.301	18.12	0.2368	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,327.98700	2,503.806	18.14	0.7620	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			584.38700	528.506	18.14	0.2380	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			729.90980	671.845	18.49	0.2549	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,529.77720	2,696.773	18.46	0.7472	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			720.47720	663.073	18.46	0.2528	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,524.48590	2,691.148	18.47	0.7461	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			725.18590	667.448	18.47	0.2539	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,519.20980	2,685.545	18.49	0.7451	0.00	0	0
<b>Total \$ / R Option</b>												<b>28,147,415.44</b>	<b>55,600</b>	<b>1,609,133</b>
<b>Total \$ / R</b>												<b>986,981,997.34</b>	<b>114,023</b>	<b>2,711,445</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			16.19480		15.98520			0.0000	6,170,218.80	381	1,023
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.47870		16.26180			0.0000	1,730,263.50	105	121
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.79670		16.56900			0.0000	167,967.00	10	75
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			17.10930		16.87620			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>8,068,449.30</b>	<b>496</b>	<b>1,219</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			359,850.04850	380,807.934	25.22	0.9943	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			330.04850	327.933	25.22	0.0057	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			358,855.03560	379,812.669	25.20	0.9942	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			335.03560	332.669	25.20	0.0058	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			357,860.09500	378,817.481	25.17	0.9942	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			340.09500	337.481	25.17	0.0058	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			285,333.46990	306,917.148	17.99	0.9626	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			3,153.46990	3,047.148	17.99	0.0374	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			284,386.60300	305,965.619	17.99	0.9621	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			3,206.60300	3,095.619	17.99	0.0379	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			283,440.56320	305,014.636	17.99	0.9615	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			3,260.56320	3,144.636	17.99	0.0385	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			192,539.24450	211,321.101	17.90	0.7979	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			34,639.24450	30,651.101	17.90	0.2021	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			191,848.74010	210,657.034	17.92	0.7964	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			34,948.74010	30,987.034	17.92	0.2036	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			191,159.56040	209,995.086	17.94	0.7949	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			35,259.56040	31,325.086	17.94	0.2051	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			227,198.40250	245,043.518	17.25	0.8079	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			38,578.40250	33,113.518	17.25	0.1921	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			226,585.74220	244,393.902	17.28	0.8066	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			38,965.74220	33,463.902	17.28	0.1934	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			225,975.17410	243,745.897	17.30	0.8052	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			39,355.17410	33,815.897	17.30	0.1948	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>8,068,449.30</b>	<b>496</b>	<b>1,219</b>
£ / R	On	12/01/2016	Foreign Exchange Future			23.35600		23.13530			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			23.55180		23.33040			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			23.56520		23.34360			0.0000	0.00	0	56
£ / R	On	07/03/2016	Foreign Exchange Future			23.59600		23.37430			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			23.62750		23.40560			0.0000	116,129,162.50	4,915	32,365
£ / R	On	13/06/2016	Foreign Exchange Future			24.05130		23.81990			0.0000	41,127,723.00	1,710	2,286
£ / R	On	08/09/2016	Foreign Exchange Future			24.47990		24.23530			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			24.53470		24.28890			0.0000	0.00	0	225
£ / R	On	19/12/2016	Foreign Exchange Future			25.01160		24.76250			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>157,256,885.50</b>	<b>6,625</b>	<b>35,160</b>
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			2,045.75060	2,266.294	29.11	0.9987	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			0.45060	0.294	29.11	0.0013	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			1,461.64690	1,654.759	20.54	0.8109	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			221.24690	192.959	20.54	0.1891	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			214.81250	188.097	20.36	0.1822	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,528.41250	1,723.297	20.36	0.8178	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			267.29620	235.696	20.44	0.2058	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			1,521.59620	1,711.696	20.44	0.7942	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			4,238.77400	4,459.846	24.96	0.9772	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			23.17400	22.346	24.96	0.0228	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,228.93850	4,450.012	24.94	0.9770	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			23.33850	22.512	24.94	0.0230	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,219.10470	4,440.179	24.92	0.9768	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			23.50470	22.679	24.92	0.0232	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,726.90480	2,948.478	21.35	0.9286	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			71.30480	70.978	21.35	0.0714	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			621.36170	733.770	21.79	0.4608	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,165.76170	1,056.270	21.79	0.5392	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,491.06510	3,711.152	20.03	0.8994	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			171.16510	159.851	20.03	0.1006	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,482.36780	3,702.422	20.03	0.8987	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			172.46780	161.122	20.03	0.1013	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,499.77020	3,719.886	20.03	0.9001	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			169.87020	158.586	20.03	0.0999	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,632.08400	2,845.564	19.38	0.7511	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			656.78400	625.664	19.38	0.2489	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,625.49620	2,838.797	19.39	0.7502	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			660.19620	628.897	19.39	0.2498	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,052.11890	1,172.125	21.60	0.4132	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,666.81890	2,542.225	21.60	0.5868	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,391.35790	3,623.594	19.08	0.8410	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			356.05790	343.694	19.08	0.1590	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,638.68960	2,852.335	19.38	0.7520	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			653.38960	622.435	19.38	0.2480	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,233.52970	2,434.557	19.52	0.6833	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			944.62970	899.857	19.52	0.3167	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,227.76850	2,428.596	19.52	0.6823	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			948.86850	903.896	19.52	0.3177	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,239.30200	2,440.537	19.51	0.6842	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			940.40200	895.837	19.51	0.3158	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,953.55780	3,169.057	18.72	0.7380	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			831.05780	797.457	18.72	0.2620	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,947.30910	3,162.643	18.72	0.7371	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			834.80910	801.043	18.72	0.2629	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,959.80860	3,175.482	18.71	0.7388	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			827.30860	793.882	18.71	0.2612	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>56,828</b>
<b>Total £ / R</b>												<b>157,256,885.50</b>	<b>6,625</b>	<b>91,988</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13730		0.13495			0.0000	0.00	0	6,998
¥ / R	On	13/06/2016	Foreign Exchange Future			0.14007		0.13766			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.14329		0.14076			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,586</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,508.32490	1,738.733	16.22	0.9757	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			13.62490	8.933	16.22	0.0243	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,494.79780	3,729.884	21.58	0.9997	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.09780	0.084	21.58	0.0003	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,498.62330	2,732.904	21.57	0.9927	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			3.92330	3.104	21.57	0.0073	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			1,047.51110	1,231.386	16.88	0.7665	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			281.91110	224.286	16.88	0.2335	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,777.34370	3,018.423	18.04	0.9819	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			11.74370	11.323	18.04	0.0181	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,833.14670	2,056.358	16.54	0.9300	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			67.54670	49.258	16.54	0.0700	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			3,108.82200	3,351.323	17.06	0.9727	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			32.32200	22.523	17.06	0.0273	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			2,200.03490	2,429.993	17.30	0.9026	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			123.53490	101.193	17.30	0.0974	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,428.49650	1,625.233	17.32	0.7715	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			351.99650	296.433	17.32	0.2285	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,586</b>
€ / R	On	25/01/2016	Foreign Exchange Future			17.40180		17.03430			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.41590		17.04810			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.49460		17.12620			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.52060		17.15160			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.55770		17.18820			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.58440		17.21450			0.0000	117,446,207.60	6,679	67,066
€ / R	On	13/06/2016	Foreign Exchange Future			17.94430		17.56270			0.0000	65,048,087.50	3,625	9,122
€ / R	On	19/09/2016	Foreign Exchange Future			18.35880		17.96200			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.77290		18.36690			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>182,494,295.10</b>	<b>10,304</b>	<b>86,757</b>
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,425.12920	2,792.304	27.08	0.9983	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.82920	0.504	27.08	0.0017	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,415.15280	2,782.318	27.05	0.9983	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.85280	0.519	27.05	0.0017	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,405.17700	2,772.333	27.02	0.9983	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.87700	0.533	27.02	0.0017	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,185.91460	2,552.769	26.36	0.9969	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1.61460	0.969	26.36	0.0031	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,116.25570	2,482.970	26.16	0.9963	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1.95570	1.170	26.16	0.0037	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,538.86400	1,902.733	22.89	0.9812	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			10.76400	6.833	22.89	0.0188	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,902.57360	2,269.030	24.25	0.9911	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			4.47360	3.130	24.25	0.0089	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,738.98820	2,106.794	19.56	0.9734	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			12.78820	12.194	19.56	0.0266	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,142.04220	1,476.621	18.31	0.9182	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			75.84220	42.021	18.31	0.0818	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,639.80570	2,001.429	18.99	0.9593	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			28.20570	20.829	18.99	0.0407	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,660.34600	2,019.786	18.95	0.9455	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			42.14600	32.087	18.95	0.0545	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			6.36840	5.200	23.83	0.0084	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			141.43870	95.299	18.43	0.1319	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,166.35100	4,535.888	25.33	0.9975	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			1.85100	1.488	25.33	0.0025	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,016.86800	4,386.296	25.05	0.9968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			2.36800	1.896	25.05	0.0032	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,370.86840	3,739.600	23.83	0.9916	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			102.27920	67.507	18.32	0.0999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			708.97020	965.642	18.94	0.7019	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			394.47020	281.242	18.94	0.2981	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			11.82010	19.355	25.85	0.0270	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	21.90	Put			4,697.32010	4,334.955	25.85	0.9730	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,205.93870	1,529.699	18.43	0.8681	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			23.26030	20.228	20.86	0.0319	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,091.76190	1,405.653	18.50	0.8405	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			177.26190	121.253	18.50	0.1595	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			788.25580	1,058.396	18.78	0.7380	0.00	0	1,275
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			333.75580	233.996	18.78	0.2620	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,366.77920	1,701.907	18.32	0.9001	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			7.84240	6.801	23.49	0.0109	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,333.87000	1,666.890	18.34	0.8941	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			109.37000	72.490	18.34	0.1059	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,325.69870	1,658.178	18.35	0.8926	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			111.19870	73.778	18.35	0.1074	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,277.76030	2,644.628	20.86	0.9681	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			7.48740	6.410	23.56	0.0103	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,190.37870	2,556.828	20.60	0.9647	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			25.87870	22.428	20.60	0.0353	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,882.40750	2,246.785	19.67	0.9494	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			37.90750	32.385	19.67	0.0506	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,192.34240	3,561.201	23.49	0.9891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			7.66280	6.603	23.52	0.0106	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,629.72570	2,997.785	21.90	0.9788	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			15.22570	13.385	21.90	0.0212	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,336.16750	2,703.283	21.03	0.9702	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			21.66750	18.883	21.03	0.0298	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,231.98740	3,600.810	23.56	0.9897	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,222.07480	3,590.906	23.54	0.9896	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			7.57480	6.506	23.54	0.0104	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,212.16280	3,581.003	23.52	0.9894	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,412.48870	2,771.951	18.10	0.9230	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			99.78870	77.651	18.10	0.0770	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,403.68280	2,762.931	18.10	0.9222	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,421.30770	2,780.980	18.10	0.9239	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			98.60770	76.681	18.10	0.0761	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			100.98280	78.631	18.10	0.0778	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,386.62590	3,764.320	18.47	0.9765	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			23.92590	20.020	18.47	0.0235	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,821.72230	2,159.303	18.18	0.8507	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			219.02230	175.003	18.18	0.1493	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			114.57230	96.064	17.86	0.0738	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,117.76810	3,495.870	17.86	0.9256	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			115.76810	97.070	17.86	0.0744	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,135.38360	3,513.866	17.85	0.9269	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			113.38360	95.066	17.85	0.0731	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,126.57230	3,504.864	17.86	0.9262	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			450.30030	393.641	18.09	0.1964	0.00	0	2,912

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,088.36870	2,400.302	18.00	0.7538	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			621.46870	527.402	18.00	0.2462	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			2,033.87080	2,341.962	18.07	0.7436	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			656.97080	559.062	18.07	0.2564	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			660.98310	562.650	18.07	0.2575	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			2,021.91580	2,329.151	18.08	0.7413	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			665.01580	566.251	18.08	0.2587	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			725.64780	866.117	22.02	0.3556	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,158.74780	2,893.217	22.02	0.6444	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,417.20030	2,766.541	18.09	0.8036	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			564.14870	674.794	23.21	0.2851	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,097.24870	3,801.895	23.21	0.7149	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			2,027.88310	2,335.550	18.07	0.7425	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>336,945</b>
<b>Total € / R</b>												<b>182,494,295.10</b>	<b>10,304</b>	<b>423,702</b>
AUS / R	On	15/01/2016	Foreign Exchange Future			11.23270		11.20570			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			11.32410		11.29730			0.0000	2,027,013.90	179	13,803
AUS / R	On	13/06/2016	Foreign Exchange Future			11.47600		11.44700			0.0000	6,667,556.00	581	2,939
AUS / R	On	19/09/2016	Foreign Exchange Future			11.65300		11.61900			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.83200		11.79770			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>8,694,569.90</b>	<b>760</b>	<b>17,245</b>
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,257.13140	1,283.594	32.25	0.9948	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			1.43140	0.894	32.25	0.0052	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,247.19430	1,273.629	32.15	0.9946	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			1.49430	0.929	32.15	0.0054	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,237.25990	1,263.665	32.05	0.9944	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			1.55990	0.965	32.05	0.0056	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Put			0.00000	408.007	18.71	0.5216	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Call			0.00000	60.892	20.90	0.1255	12,178.40	200	200
AUS / R	On	14/03/2016	Foreign Exchange Option	12.60	Put			0.00000	1,336.792	20.90	0.8745	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			60.82190	61.347	18.43	0.1319	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			0.00000	669.680	18.33	0.7398	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			0.00000	145.580	18.33	0.2602	29,116.02	200	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			306.04670	326.239	18.69	0.4827	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			408.74670	402.139	18.69	0.5173	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.41	Call			0.00000	322.107	18.71	0.4784	64,421.48	200	200
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			9.78870	11.350	21.83	0.0271	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,797.27010	1,825.631	21.78	0.9724	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			9.97010	11.531	21.78	0.0276	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,514.27090	1,542.456	20.30	0.9560	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			16.97090	18.356	20.30	0.0440	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			958.12190	985.447	18.43	0.8681	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,816.91090	1,845.270	21.88	0.9733	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			9.61090	11.170	21.88	0.0267	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,807.08870	1,835.450	21.83	0.9729	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,440.53540	1,474.075	17.33	0.8838	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			73.53540	78.075	17.33	0.1162	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,431.80280	1,465.325	17.32	0.8822	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			74.80280	79.325	17.32	0.1178	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,423.08630	1,456.590	17.31	0.8806	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			76.08630	80.590	17.31	0.1194	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,563.11460	1,600.545	17.07	0.8420	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			144.11460	147.545	17.07	0.1580	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,554.84170	1,592.311	17.07	0.8405	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			145.84170	149.311	17.07	0.1595	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,571.40380	1,608.792	17.08	0.8436	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			142.40380	145.792	17.08	0.1564	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			294.17460	299.275	16.85	0.2402	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,426.13450	1,465.541	16.85	0.7633	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			288.43450	293.541	16.85	0.2367	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,418.99290	1,458.400	16.85	0.7615	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			291.29290	296.400	16.85	0.2385	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,411.87460	1,451.275	16.85	0.7598	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>105,715.90</b>	<b>600</b>	<b>1,200</b>
<b>Total AU\$ / R</b>												<b>8,800,285.80</b>	<b>1,360</b>	<b>18,445</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.49730		11.37080			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.70290		11.57220			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			94.14270	73.530	15.74	0.1716	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			670.11520	776.792	15.71	0.8357	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			89.31520	69.492	15.71	0.1643	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			662.48800	768.791	15.72	0.8321	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			91.68800	71.491	15.72	0.1679	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			654.94270	760.830	15.74	0.8284	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			890.25580	1,003.438	16.06	0.7738	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			188.05580	170.538	16.06	0.2262	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			883.10190	996.053	16.06	0.7712	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			190.90190	173.153	16.06	0.2288	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			875.97850	988.697	16.06	0.7686	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			193.77850	175.797	16.06	0.2314	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			16.19110		15.88610			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.54870		16.23290			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
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,076.03620	1,326.723	19.52	0.8324	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			179.93620	125.623	19.52	0.1676	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,068.81220	1,318.809	19.53	0.8302	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			182.71220	127.709	19.53	0.1698	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,061.61710	1,310.918	19.54	0.8281	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			185.51710	129.818	19.54	0.1719	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,017.40510	2,304.234	19.81	0.8723	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			174.50510	145.534	19.81	0.1277	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,009.02800	2,295.645	19.80	0.8713	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			176.12800	146.945	19.80	0.1287	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,000.66300	2,287.067	19.80	0.8703	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			177.76300	148.367	19.80	0.1297	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.39630		2.36650			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.41640		2.38600			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,865.48460	2,121.404	19.74	0.8538	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			200.48460	158.404	19.74	0.1462	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,785.75170	2,038.354	19.72	0.8414	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			220.75170	175.354	19.72	0.1586	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,946.68100	2,205.756	19.75	0.8657	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			181.68100	142.756	19.75	0.1343	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,229.94330	2,487.230	19.44	0.7770	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			469.94330	423.230	19.44	0.2230	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,158.97150	2,413.590	19.43	0.7664	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			498.97150	449.590	19.43	0.2336	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,089.23460	2,341.099	19.42	0.7556	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			529.23460	477.099	19.42	0.2444	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.36430		2.31410			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.41440		2.36280			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,860.32310	2,294.049	20.97	0.8648	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			219.32310	151.049	20.97	0.1352	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,782.97250	2,211.124	21.01	0.8529	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			241.97250	168.124	21.01	0.1471	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,939.26470	2,378.309	20.94	0.8762	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			198.26470	135.309	20.94	0.1238	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,109.83980	3,572.096	21.21	0.8724	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			281.83980	228.096	21.21	0.1276	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,030.68560	3,488.880	21.23	0.8650	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			302.68560	244.880	21.23	0.1350	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,952.59320	3,406.558	21.24	0.8573	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			324.59320	262.558	21.24	0.1427	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15660		0.15440			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15630		0.15320			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15560		0.15330			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07040		0.06960			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06630		0.06590			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06440		0.06400			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.69210		10.59490			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.82320		10.72240			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.97500		10.86800			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,458.79500	1,556.687	17.33	0.9842	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.89500	4.587	17.33	0.0158	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,448.87190	1,546.768	17.27	0.9839	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			3.97190	4.668	17.27	0.0161	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,438.95070	1,536.851	17.21	0.9836	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			4.05070	4.751	17.21	0.0164	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			22.81440	23.153	17.14	0.0444	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,745.61050	1,846.724	17.11	0.9550	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			23.21050	23.524	17.11	0.0450	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,736.01300	1,837.101	17.08	0.9543	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			23.61300	23.902	17.08	0.0457	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,755.21440	1,856.353	17.14	0.9556	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,504.04610	1,602.584	15.76	0.8833	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			96.04610	87.584	15.76	0.1167	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,495.49340	1,593.992	15.76	0.8817	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			97.49340	88.992	15.76	0.1183	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,486.95790	1,585.418	15.75	0.8802	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			98.95790	90.418	15.75	0.1198	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08580		1.07690			0.0000	0.00	0	6,310
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08890		1.08000			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09300		1.08410			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>6,310</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>6,310</b>
RAIN	On	13/06/2016	Foreign Exchange Future			28,165.94000		27,709.27000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Future			11.27580		11.11100			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.44610		11.27620			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,149.14490	1,311.183	17.09	0.9558	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			18.14490	15.383	17.09	0.0442	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,139.47120	1,301.413	17.03	0.9551	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			18.47120	15.613	17.03	0.0449	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,129.80470	1,291.648	16.97	0.9543	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			18.80470	15.848	16.97	0.0457	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,170.35920	1,326.265	16.62	0.8643	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			104.15920	90.165	16.62	0.1357	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,186.71870	1,343.638	16.65	0.8678	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			100.51870	87.538	16.65	0.1322	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,178.52670	1,334.944	16.63	0.8661	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			102.32670	88.844	16.63	0.1339	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/03/2016	Foreign Exchange Future			5.30140		5.21950			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.26240		5.17470			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			737.34650	818.687	22.05	0.9645	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	4.49	Put			7.84650	7.287	22.05	0.0355	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			727.64280	808.916	21.93	0.9634	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			8.14280	7.516	21.93	0.0366	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			717.95040	799.152	21.81	0.9622	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			8.45040	7.752	21.81	0.0378	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			494.55560	570.339	18.27	0.8145	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			79.85560	67.939	18.27	0.1855	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			486.76370	562.250	18.24	0.8102	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			82.06370	69.850	18.24	0.1898	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			479.02070	554.204	18.21	0.8058	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			84.32070	71.804	18.21	0.1942	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.40380		1.38860			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.34570		1.32610			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total Futures</b>												<b>1,315,348,781.70</b>	<b>76,608</b>	<b>1,268,468</b>
<b>Total Options</b>												<b>28,253,131.34</b>	<b>56,200</b>	<b>2,004,106</b>
<b>Grand Total:</b>												<b>1,343,601,913.04</b>	<b>132,808</b>	<b>3,272,574</b>