



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: 07/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/12/2015 Foreign Exchange Future			14.54040		14.35860			0.0000	0.00	0	276
\$ / R On 10/12/2015 Foreign Exchange Future			14.54040		14.36110			0.0000	0.00	0	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.54290		14.36360			0.0000	2,126,564,638.30	146,227	454,375
\$ / R On 17/12/2015 Foreign Exchange Future			14.55820		14.37890			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			14.56880		14.38950			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.57140		14.39210			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.58990		14.41070			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.62690		14.44720			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			14.62950		14.44980			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.63460		14.45480			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.66520		14.48500			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.67030		14.49010			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.70610		14.52540			0.0000	0.00	0	96
\$ / R On 19/02/2016 Foreign Exchange Future			14.72390		14.54310			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.73920		14.55840			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			14.74180		14.56090			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			14.74940		14.56850			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			14.75450		14.57360			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			14.76730		14.58630			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			14.77760		14.59650			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.78540		14.60430			0.0000	2,028,645,592.40	137,206	202,845

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			14.79060		14.60940			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.80880		14.62740			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.82440		14.64290			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.87630		14.69430			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.89710		14.71490			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.93350		14.75100			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.97770		14.79470			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			14.98810		14.80500			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.00370		14.82050			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.01150		14.82830			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.02240		14.83890			0.0000	15,022,400.00	1,000	31,966
\$ / R	On	28/06/2016	Foreign Exchange Future			15.06340		14.87880			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.14260		14.95590			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.18350		14.99580			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.22450		15.03570			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.25450		15.06490			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.26000		15.07020			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.27960		15.08970			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.29090		15.10090			0.0000	0.00	0	19,372
\$ / R	On	28/09/2016	Foreign Exchange Future			15.31620		15.12590			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.39510		15.20400			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.48800		15.29590			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.53790		15.34070			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.35480		15.35480			0.0000	107,483.60	7	1,092
\$ / R	On	13/03/2017	Foreign Exchange Future			15.59140		15.59140			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.86760		15.86760			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>4,170,340,114.30</b>	<b>284,440</b>	<b>717,962</b>
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,018.60000	2,200.400	19.45	1.0000	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.00000	0.000	19.45	0.0000	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			214.70220	356.220	17.30	0.9409	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			43.60220	5.820	17.30	0.0591	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			5.47450	0.888	21.01	0.0083	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			725.49710	903.243	22.60	0.9967	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			1.89710	0.343	22.60	0.0033	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			715.62040	893.264	22.50	0.9965	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			2.02040	0.364	22.50	0.0035	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			705.76330	883.286	22.40	0.9963	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			2.16330	0.386	22.40	0.0037	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			765.07420	943.172	23.00	0.9974	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			1.47420	0.272	23.00	0.0026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			745.27270	923.205	22.80	0.9971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			1.67270	0.305	22.80	0.0029	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			735.38140	913.224	22.70	0.9969	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			1.78140	0.324	22.70	0.0031	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			864.38020	1,043.054	24.00	0.9985	0.00	0	2,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			0.78020	0.154	24.00	0.0015	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			844.48660	1,023.072	23.80	0.9984	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			0.88660	0.172	23.80	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			774.98380	953.157	23.10	0.9976	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			1.38380	0.257	23.10	0.0024	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			983.96060	1,162.979	25.20	0.9992	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			0.36060	0.079	25.20	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			964.01030	1,142.988	25.00	0.9992	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			0.41030	0.088	25.00	0.0008	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			924.13090	1,103.010	24.60	0.9989	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			0.53090	0.110	24.60	0.0011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			1,053.82920	1,232.954	25.90	0.9995	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			0.22920	0.054	25.90	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			1,043.84460	1,222.957	25.80	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			0.24460	0.057	25.80	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			1,003.91690	1,182.971	25.40	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			0.31690	0.071	25.40	0.0007	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,143.72780	1,322.934	26.79	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			0.12780	0.034	26.79	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,113.75530	1,292.939	26.50	0.9996	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			0.15530	0.039	26.50	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,083.78870	1,262.946	26.20	0.9996	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			0.18870	0.046	26.20	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,193.69240	1,372.926	27.29	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			0.09240	0.026	27.29	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,163.71230	1,342.930	26.99	0.9997	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			0.11230	0.030	26.99	0.0003	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,153.71980	1,332.932	26.89	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			0.11980	0.032	26.89	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,313.64230	1,492.909	27.68	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.04230	0.009	27.68	0.0001	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,263.65860	1,442.918	27.99	0.9998	0.00	0	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			0.05860	0.018	27.99	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,213.68110	1,392.923	27.49	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			0.08110	0.023	27.49	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,503.61570	1,682.900	26.47	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			0.01570	0.000	26.47	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,463.61600	1,642.901	26.73	1.0000	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			0.01600	0.001	26.73	0.0000	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,363.63060	1,542.904	27.37	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			0.03060	0.004	27.37	0.0000	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,593.61490	1,772.900	25.90	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			0.01490	0.000	25.90	0.0000	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,563.61510	1,742.900	26.09	1.0000	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			0.01510	0.000	26.09	0.0000	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,513.61560	1,692.900	26.41	1.0000	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	11/12/2015	Foreign Exchange Option	12.85	Put		0.01560	0.000	26.41	0.0000	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,763.61350	1,942.900	24.82	1.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		0.01350	0.000	24.82	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,663.61430	1,842.900	25.45	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		0.01430	0.000	25.45	0.0000	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,603.61480	1,782.900	25.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		0.01480	0.000	25.84	0.0000	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,803.61320	1,982.900	24.56	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		0.01320	0.000	24.56	0.0000	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,793.61330	1,972.900	24.63	1.0000	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		0.01330	0.000	24.63	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,783.61330	1,962.900	24.69	1.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		0.01330	0.000	24.69	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,183.61060	2,362.900	22.14	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.01060	0.000	22.14	0.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,163.61080	2,342.900	22.27	1.0000	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.01080	0.000	22.27	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,863.61270	2,042.900	24.18	1.0000	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		0.01270	0.000	24.18	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,263.61020	2,442.900	21.63	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.01020	0.000	21.63	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,213.61050	2,392.900	21.95	1.0000	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.01050	0.000	21.95	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,203.61050	2,382.900	22.02	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.01050	0.000	22.02	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,413.60930	2,592.900	20.68	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.00930	0.000	20.68	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,363.60960	2,542.900	21.00	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.00960	0.000	21.00	0.0000	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,323.60980	2,502.900	21.25	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.00980	0.000	21.25	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,613.60830	2,792.900	19.41	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.00830	0.000	19.41	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,563.60850	2,742.900	19.72	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.00850	0.000	19.72	0.0000	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,463.60910	2,642.900	20.36	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.00910	0.000	20.36	0.0000	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,963.60650	3,142.900	18.77	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.00650	0.000	18.77	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,763.60760	2,942.900	18.77	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.00760	0.000	18.77	0.0000	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,753.60760	2,932.900	18.77	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.00760	0.000	18.77	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,413.60420	3,592.900	18.77	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00420	0.000	18.77	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,363.60440	3,542.900	18.77	1.0000	0.00	0	1,177

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.00440	0.000	18.77	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,163.60000	5,342.900	18.77	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	18.77	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,113.60000	5,292.900	18.77	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	18.77	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,163.60530	3,342.900	18.77	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00530	0.000	18.77	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,213.60000	5,392.900	18.77	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	18.77	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00190	0.001	75.02	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,406.40190	6,227.101	75.02	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		0.58380	0.174	22.28	0.0018	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,206.98380	1,027.274	22.28	0.9982	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		0.29690	0.040	23.65	0.0004	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,436.69690	1,257.139	23.65	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		0.04280	0.009	31.77	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,136.44280	1,957.109	31.77	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		5.17650	5.910	18.04	0.0516	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		641.57650	463.009	18.04	0.9484	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		1.47030	1.036	20.68	0.0098	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		937.87030	758.136	20.68	0.9902	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		0.95770	0.467	21.39	0.0046	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,057.35770	877.567	21.39	0.9954	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call		12.73890	16.473	16.54	0.1313	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put		479.13890	303.573	16.54	0.8687	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		12.09200	15.511	16.63	0.1245	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		488.49200	312.611	16.63	0.8755	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		6.07920	7.078	17.77	0.0610	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		612.47920	434.178	17.77	0.9390	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		64.02800	111.275	14.54	0.5799	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		200.42800	68.375	14.54	0.4201	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		24.73990	35.616	15.40	0.2551	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		361.13990	192.716	15.40	0.7449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		19.23040	26.563	15.84	0.1992	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		405.63040	233.663	15.84	0.8008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		149.81700	264.230	16.39	0.8390	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		86.21700	21.330	16.39	0.1610	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		111.42800	205.466	15.74	0.7686	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		117.82800	32.566	15.74	0.2314	260,527.20	8,000	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		98.57540	181.768	15.46	0.7318	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		134.97540	38.868	15.46	0.2682	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		189.04200	317.608	16.94	0.8841	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		65.44200	14.708	16.94	0.1159	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		168.87230	290.628	16.66	0.8632	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		75.27230	17.728	16.66	0.1368	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		162.39430	281.759	16.57	0.8555	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		78.79430	18.859	16.57	0.1445	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		304.20020	458.580	18.33	0.9514	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		30.60020	5.680	18.33	0.0486	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		279.50220	429.782	18.05	0.9419	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		35.90220	6.882	18.05	0.0581	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		217.55440	354.340	17.31	0.9075	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		53.95440	11.440	17.31	0.0925	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		373.22960	536.299	19.07	0.9700	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		19.62960	3.399	19.07	0.0300	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		346.85450	507.022	18.79	0.9640	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		23.25450	4.122	18.79	0.0360	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		338.18650	497.295	18.70	0.9618	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		24.58650	4.395	18.70	0.0382	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		455.17020	624.808	19.90	0.9827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		11.57020	1.908	19.90	0.0173	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		427.44490	595.213	19.62	0.9792	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		13.84490	2.313	19.62	0.0208	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		382.13730	546.088	19.16	0.9717	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		18.53730	3.188	19.16	0.0283	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		540.22970	713.974	20.73	0.9900	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		6.62970	1.074	20.73	0.0100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		530.66220	704.045	20.64	0.9894	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		7.06220	1.145	20.64	0.0106	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		464.49070	634.690	19.99	0.9837	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		10.89070	1.790	19.99	0.0163	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		686.07840	863.334	22.20	0.9959	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		2.47840	0.434	22.20	0.0041	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		646.84250	823.450	21.80	0.9948	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		3.24250	0.550	21.80	0.0052	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		569.07450	743.788	21.01	0.9917	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call		141.60120	223.590	14.32	0.6714	0.00	0	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put		172.70120	75.390	14.32	0.3286	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call		137.30920	216.689	14.28	0.6611	0.00	0	10,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put		178.40920	78.489	14.28	0.3389	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,589.50870	3,768.808	38.63	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00870	0.008	38.63	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,249.50870	3,428.809	35.03	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.00870	0.009	35.03	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,239.50870	3,418.809	34.93	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.00870	0.009	34.93	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		319.23860	450.819	14.47	0.8517	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		79.73860	32.019	14.47	0.1483	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.10560	0.000	22.40	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,480.60560	3,301.200	22.40	1.0000	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		462.67370	615.844	14.54	0.9257	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		40.57370	14.444	14.54	0.0743	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			454.51060	606.604	14.53	0.9223	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			42.41060	15.204	14.53	0.0777	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call			166.61150	245.374	14.08	0.6390	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			38.79830	13.716	14.55	0.0711	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			204.51150	103.974	14.08	0.3610	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			530.08790	690.849	14.62	0.9485	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			27.98790	9.449	14.62	0.0515	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			521.46750	681.377	14.61	0.9460	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			29.36750	9.977	14.61	0.0540	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			470.89830	625.116	14.55	0.9289	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			921.47280	1,094.874	16.00	0.9771	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			10.77280	4.974	16.00	0.0229	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			540.62050	689.959	14.14	0.9149	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			49.92050	20.059	14.14	0.0851	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			704.96940	858.476	14.59	0.9020	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			57.76940	31.576	14.59	0.0980	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,522.84730	1,701.647	16.38	0.9917	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			3.04730	2.147	16.38	0.0083	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			122.39940	155.038	15.70	0.3246	0.00	0	20,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			667.59940	520.438	15.70	0.6754	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			566.67530	700.591	14.68	0.8284	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			111.87530	65.991	14.68	0.1716	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			497.34770	621.648	14.72	0.7874	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			142.54770	87.048	14.72	0.2126	0.00	0	10,000
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			133.79370	165.337	16.19	0.3022	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			808.79370	660.137	16.19	0.6978	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			106.25640	130.604	16.52	0.2494	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			941.25640	785.404	16.52	0.7506	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,024.43010	1,188.639	14.87	0.9355	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			39.43010	23.438	14.87	0.0645	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			341.24730	427.771	15.04	0.6003	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			336.24730	242.571	15.04	0.3997	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,685.90330	2,865.928	20.64	0.9979	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.90330	0.728	20.64	0.0021	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,523.17110	1,700.958	15.88	0.9821	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			8.17110	5.758	15.88	0.0179	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,386.80610	1,562.716	15.31	0.9766	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			11.80610	7.516	15.31	0.0234	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			827.88700	979.831	14.89	0.8816	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			77.78700	49.531	14.89	0.1184	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			466.69890	575.064	15.02	0.7000	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			236.59890	164.764	15.02	0.3000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,926.74170	3,107.066	20.05	0.9975	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			1.34170	0.966	20.05	0.0025	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			144.23110	171.028	16.81	0.2728	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,018.83110	864.928	16.81	0.7272	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			771.58720	903.462	14.86	0.8056	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			158.48720	109.562	14.86	0.1944	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			538.99900	641.124	15.09	0.6786	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			295.89900	217.224	15.09	0.3214	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			282.35910	333.356	15.78	0.4438	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			649.25910	519.456	15.78	0.5562	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			327.28540	382.436	15.61	0.4774	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			608.88540	483.236	15.61	0.5226	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			144.07780	163.964	17.20	0.2431	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,225.67780	1,064.764	17.20	0.7569	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,761.51310	2,941.529	18.98	0.9946	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			3.11310	2.329	18.98	0.0054	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,131.67500	1,288.039	14.90	0.9021	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			73.27500	48.839	14.90	0.0979	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			400.54130	471.729	15.36	0.5487	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			489.64130	379.929	15.36	0.4513	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			817.02250	948.122	14.79	0.8027	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			168.52250	118.722	14.79	0.1973	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			430.67360	507.403	15.26	0.5697	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			462.17360	358.003	15.26	0.4303	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			439.66670	516.232	15.30	0.5710	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			466.06670	361.732	15.30	0.4290	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			435.53750	511.061	15.30	0.5674	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			471.93750	366.561	15.30	0.4326	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			431.44330	505.931	15.31	0.5637	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			477.84330	371.431	15.31	0.4363	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			438.47040	509.386	15.30	0.5567	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			502.17040	392.086	15.30	0.4433	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,083.05190	2,259.500	16.76	0.9757	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			16.55190	11.900	16.76	0.0243	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,555.94340	3,736.614	20.43	0.9975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.64340	1.214	20.43	0.0025	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,057.84250	3,238.022	19.10	0.9945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			3.54250	2.622	19.10	0.0055	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,008.12320	3,188.230	18.96	0.9941	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			3.82320	2.831	18.96	0.0059	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			4.17180	4.221	24.13	0.0072	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,629.87180	5,448.822	24.13	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			124.62080	135.985	18.16	0.1864	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,670.32080	1,500.585	18.16	0.8136	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			91.59090	98.950	18.80	0.1406	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,987.29090	1,813.550	18.80	0.8594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			73.85700	78.893	19.23	0.1146	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,219.55700	2,043.493	19.23	0.8854	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			176.68390	195.679	17.38	0.2557	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,322.38390	1,160.279	17.38	0.7443	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			0.00000	178.541	17.58	0.2364	13,569,085.60	76,000	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			0.00000	1,243.141	17.58	0.7636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			129.13620	140.973	18.08	0.1924	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,634.83620	1,465.573	18.08	0.8076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			274.82580	310.412	16.41	0.3740	0.00	0	350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			920.52580	775.012	16.41	0.6260	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			269.99460	304.735	16.45	0.3686	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			935.69460	789.335	16.45	0.6314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			201.56920	224.644	17.09	0.2873	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,197.26920	1,039.244	17.09	0.7127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			427.66740	490.923	15.50	0.5279	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			573.36740	455.523	15.50	0.4721	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			374.76300	427.631	15.74	0.4785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			670.46300	542.231	15.74	0.5215	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			334.03960	379.926	15.99	0.4378	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			759.73960	624.526	15.99	0.5622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			534.15640	618.526	15.26	0.6126	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			429.85640	333.126	15.26	0.3874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			492.00560	570.069	15.35	0.5820	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			477.70560	374.669	15.35	0.4180	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			446.81270	514.707	15.45	0.5447	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			542.51270	429.307	15.45	0.4553	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			688.93520	794.180	14.99	0.7088	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			294.63520	218.780	14.99	0.2912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			632.24290	730.251	15.08	0.6762	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			337.94290	254.850	15.08	0.3238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			0.00000	635.315	15.23	0.6227	1,064,787.44	1,676	1,676
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			0.00000	319.915	15.23	0.3773	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			819.45840	940.718	14.84	0.7729	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			215.15840	155.318	14.84	0.2271	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			755.37040	868.524	14.89	0.7434	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			251.07040	183.124	14.89	0.2566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			694.79670	800.767	14.98	0.7120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			290.49670	215.367	14.98	0.2880	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			989.27470	1,128.488	14.83	0.8349	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			144.97470	103.088	14.83	0.1651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			859.58270	986.153	14.84	0.7894	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			195.28270	140.753	14.84	0.2106	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			0.00000	978.506	14.84	0.7867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			0.00000	143.106	14.84	0.2133	9,158,809.60	64,000	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,154.97670	1,304.828	14.82	0.8799	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			100.67670	69.428	14.82	0.1201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,090.44930	1,236.452	14.83	0.8638	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			116.14930	81.052	14.83	0.1362	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			996.88920	1,136.646	14.83	0.8372	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			142.58920	101.246	14.83	0.1628	0.00	0	4,350

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,454.87120	1,620.830	15.06	0.9323	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			50.57120	35.430	15.06	0.0677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,401.64290	1,564.249	14.91	0.9262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			57.34290	38.849	14.91	0.0738	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,196.12910	1,348.256	14.82	0.8892	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			91.82910	62.856	14.82	0.1108	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,830.73570	2,004.424	16.01	0.9624	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			26.43570	19.023	16.01	0.0376	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,687.69660	1,859.455	15.66	0.9530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			33.39660	24.055	15.66	0.0470	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,546.38730	1,715.766	15.30	0.9414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			42.08730	30.366	15.30	0.0586	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,355.48570	2,533.462	17.31	0.9835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			11.18570	8.062	17.31	0.0165	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,072.11550	2,248.218	16.61	0.9742	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			17.81550	12.818	16.61	0.0258	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,888.36090	2,062.711	16.16	0.9656	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			24.06090	17.311	16.16	0.0344	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,562.24540	2,741.141	17.81	0.9882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			7.94540	5.741	17.81	0.0118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,552.37670	2,731.235	17.79	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			8.07670	5.835	17.79	0.0120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,503.06490	2,681.728	17.67	0.9870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			8.76490	6.328	17.67	0.0130	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,661.04130	2,840.278	18.05	0.9899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			6.74130	4.878	18.05	0.0101	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,611.61950	2,790.693	17.93	0.9891	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			7.31950	5.293	17.93	0.0109	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,572.11620	2,751.048	17.84	0.9884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			7.81620	5.649	17.84	0.0116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,809.55900	2,989.239	18.43	0.9920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			5.25900	3.839	18.43	0.0080	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,779.82770	2,959.418	18.35	0.9917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			5.52770	4.018	18.35	0.0083	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,700.61080	2,879.970	18.15	0.9905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			6.31080	4.570	18.15	0.0095	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,339.07910	1,497.424	14.85	0.9141	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			69.67910	46.824	14.85	0.0859	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			483.86910	558.558	15.43	0.5697	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			504.46910	397.958	15.43	0.4303	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			384.76010	435.682	15.93	0.4672	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			727.36010	596.882	15.93	0.5328	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,092.59760	1,235.190	14.86	0.8496	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			135.19760	96.390	14.86	0.1504	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,248.62590	1,398.456	14.79	0.8807	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			105.72590	74.056	14.79	0.1193	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			323.28710	362.037	16.45	0.3961	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			930.38710	787.637	16.45	0.6039	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			183.83040	200.989	17.79	0.2431	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,500.93040	1,336.589	17.79	0.7569	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,848.99970	3,029.525	17.98	0.9901	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			6.09970	5.125	17.98	0.0099	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			969.19380	1,092.106	14.91	0.7714	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			244.89380	185.806	14.91	0.2286	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			343.50210	379.439	16.82	0.3810	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,069.20210	923.139	16.82	0.6190	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			205.63150	222.368	18.45	0.2351	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,780.73150	1,615.268	18.45	0.7649	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,922.37980	3,103.293	16.81	0.9888	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			7.47980	6.193	16.81	0.0112	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,344.86310	1,490.988	14.75	0.8686	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			129.96310	93.888	14.75	0.1314	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			312.84420	342.186	17.28	0.3404	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,257.94420	1,105.086	17.28	0.6596	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			860.41160	958.907	15.12	0.6926	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			389.41160	305.407	15.12	0.3074	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			386.88630	423.026	17.00	0.3872	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,145.88630	999.526	17.00	0.6128	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,003.25280	3,185.191	15.93	0.9873	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			8.55280	7.491	15.93	0.0127	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,446.85570	1,589.810	14.66	0.8604	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			152.15570	112.110	14.66	0.1396	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			306.57800	329.298	18.16	0.2973	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,641.87800	1,481.598	18.16	0.7027	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			220.64030	236.789	19.13	0.2226	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,125.94030	1,959.089	19.13	0.7774	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			672.61610	741.554	15.85	0.5626	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			687.61610	573.454	15.85	0.4374	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,639.51300	2,814.272	14.39	0.9816	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			19.01300	10.572	14.39	0.0184	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			480.89920	521.713	16.87	0.4260	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,110.39920	968.013	16.87	0.5740	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,639.75560	1,792.610	14.66	0.8858	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			121.45560	91.110	14.66	0.1142	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,656.27490	1,810.049	14.67	0.8885	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			117.97490	88.549	14.67	0.1115	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,647.92480	1,801.321	14.67	0.8872	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			119.62480	89.821	14.67	0.1128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,669.78510	1,822.622	14.65	0.8878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			120.88510	90.222	14.65	0.1122	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,661.49280	1,813.918	14.65	0.8864	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			122.59280	91.518	14.65	0.1136	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	13.50	Call			1,501.75380	1,643.081	14.61	0.8575	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			162.85380	120.681	14.61	0.1425	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,478.62410	1,618.659	14.62	0.8524	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			169.72410	126.259	14.62	0.1476	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,745.19900	1,901.594	14.67	0.8993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			106.29900	79.194	14.67	0.1007	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			672.86300	736.801	16.05	0.5443	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			763.96300	644.401	16.05	0.4557	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			646.80240	706.782	16.15	0.5283	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			807.90240	684.382	16.15	0.4717	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,653.22090	1,805.229	14.65	0.8851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			124.32090	92.829	14.65	0.1149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			283.04680	303.659	18.89	0.2625	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,974.14680	1,811.259	18.89	0.7375	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			243.12520	259.781	19.28	0.2293	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,214.22520	2,047.381	19.28	0.7707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			703.96490	772.548	15.94	0.5628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			715.06490	600.148	15.94	0.4372	4,801,182.40	8,000	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			212.81420	226.559	19.63	0.2033	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,433.91420	2,264.159	19.63	0.7967	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			127.87760	130.614	21.32	0.1223	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,458.97760	3,278.214	21.32	0.8777	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			332.15380	355.246	18.34	0.3016	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,723.25380	1,562.846	18.34	0.6984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,997.16220	2,163.177	14.74	0.9308	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			68.26220	50.777	14.74	0.0692	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,917.59850	2,080.925	14.72	0.9219	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			78.69850	58.525	14.72	0.0781	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			227.99830	243.191	19.45	0.2164	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,319.09830	2,150.791	19.45	0.7836	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,696.15930	2,875.720	14.91	0.9785	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			17.25930	13.320	14.91	0.0215	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,088.29690	3,271.682	15.13	0.9866	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			9.49690	8.282	15.13	0.0134	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,552.70970	1,694.710	14.71	0.8535	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			173.90970	131.310	14.71	0.1465	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			305.39940	326.866	19.05	0.2679	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,046.59940	1,883.466	19.05	0.7321	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			247.12610	262.947	19.64	0.2217	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,408.32610	2,239.547	19.64	0.7783	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			259.74830	274.659	20.24	0.2129	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,753.84830	2,582.059	20.24	0.7871	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,166.08880	3,351.560	14.58	0.9861	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.18880	8.960	14.58	0.0139	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,649.43900	1,790.669	14.78	0.8488	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			193.53900	148.069	14.78	0.1512	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			298.59020	317.037	19.80	0.2419	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,472.69020	2,304.437	19.80	0.7581	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,353.83940	2,524.731	13.94	0.9465	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			58.03940	41.231	13.94	0.0535	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			660.72140	711.929	17.25	0.4669	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,184.92140	1,048.429	17.25	0.5331	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,745.41190	1,883.771	14.69	0.8476	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			209.71190	159.271	14.69	0.1524	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			292.61370	308.251	20.60	0.2194	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,956.91370	2,783.751	20.60	0.7806	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			268.62400	282.080	20.90	0.2024	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,162.92400	2,987.580	20.90	0.7976	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,246.45890	3,434.006	14.09	0.9858	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.75890	9.506	14.09	0.0142	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			303.69570	319.207	20.73	0.2208	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,038.79570	2,864.707	20.73	0.7792	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,779.48550	1,917.361	14.66	0.8475	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			214.58550	162.861	14.66	0.1525	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,635.03810	1,767.301	14.94	0.8147	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			270.13810	212.801	14.94	0.1853	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			310.30760	326.426	20.65	0.2253	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,985.40760	2,811.926	20.65	0.7747	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,585.97480	1,715.874	15.04	0.8010	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			295.77480	235.874	15.04	0.1990	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			369.61440	390.864	20.06	0.2636	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,599.41440	2,430.864	20.06	0.7364	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,946.06730	2,093.533	14.30	0.8768	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			166.36730	123.933	14.30	0.1232	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,961.23290	2,109.659	14.26	0.8797	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			161.53290	120.059	14.26	0.1203	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,953.63710	2,101.587	14.28	0.8783	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			163.93710	121.987	14.28	0.1217	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			366.66380	386.525	20.32	0.2550	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,765.76380	2,595.625	20.32	0.7450	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			341.72840	359.344	20.59	0.2388	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,940.82840	2,768.444	20.59	0.7612	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,973.21180	2,121.510	14.23	0.8799	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			162.31180	120.610	14.23	0.1201	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,965.63220	2,113.449	14.25	0.8784	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			164.73220	122.549	14.25	0.1216	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,958.07230	2,105.410	14.27	0.8770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			167.17230	124.510	14.27	0.1230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,011.46180	2,162.117	14.15	0.8870	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			150.56180	111.217	14.15	0.1130	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,847.86060	1,985.186	14.58	0.8478	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			221.96060	168.987	14.58	0.1522	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		305.42810	314.566	21.33	0.2072	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,429.52810	3,248.366	21.33	0.7928	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		294.30680	300.023	21.59	0.1979	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,578.40680	3,393.823	21.59	0.8021	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,337.17380	3,526.240	13.65	0.9855	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		11.27380	10.040	13.65	0.0145	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,930.65680	2,067.741	14.40	0.8500	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		226.65680	172.641	14.40	0.1500	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		320.23110	324.314	22.16	0.1991	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,886.23110	3,699.214	22.16	0.8009	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		315.33150	318.978	22.32	0.1955	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,961.33150	3,773.878	22.32	0.8045	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,415.93270	3,605.835	13.39	0.9850	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.93270	10.735	13.39	0.0150	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,025.15760	2,159.148	14.06	0.8548	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		229.25760	171.148	14.06	0.1452	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		343.80950	344.714	23.27	0.1939	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,447.90950	4,256.714	23.27	0.8061	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,508.59050	3,699.519	13.13	0.9846	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		12.69050	11.519	13.13	0.0154	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,725.18720	1,972.780	11.67	0.8909	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		44.48720	94.880	11.67	0.1091	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,742.89750	1,988.707	11.62	0.8944	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		42.19750	90.807	11.62	0.1056	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,734.03180	1,980.730	11.64	0.8926	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		43.33180	92.830	11.64	0.1074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,237.08250	2,214.095	14.02	0.8583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		192.28250	169.295	14.02	0.1417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,103.84510	2,076.441	14.44	0.8288	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		249.04510	221.641	14.44	0.1712	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		372.64230	343.285	24.26	0.1851	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,820.01520	4,795.906	24.38	0.8167	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,568.23040	3,570.510	13.03	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		13.43040	15.710	13.03	0.0201	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,767.84230	4,738.485	24.26	0.8149	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,251.61240	2,229.082	13.98	0.8613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		186.81240	164.282	13.98	0.1387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,244.33370	2,221.577	14.00	0.8598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		189.53370	166.777	14.00	0.1402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		364.81520	340.706	24.38	0.1833	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,357.20660	1,320.980	17.19	0.5717	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,105.80660	1,069.579	17.19	0.4283	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,353.42550	1,317.180	17.20	0.5704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,112.02550	1,075.780	17.20	0.4296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,349.65180	1,313.396	17.22	0.5691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,118.25180	1,081.996	17.22	0.4309	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	19/06/2017	Foreign Exchange Option	15.51	Put			1,217.97490	1,181.784	17.49	0.4155	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,571.81530	1,535.652	17.50	0.5834	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,224.21530	1,188.052	17.50	0.4166	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,568.06100	1,531.934	17.52	0.5822	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,230.46100	1,194.334	17.52	0.4178	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,575.57490	1,539.384	17.49	0.5845	0.00	0	0
<b>Total \$ / R Option</b>												<b>28,854,392.24</b>	<b>157,676</b>	<b>2,196,481</b>
<b>Total \$ / R</b>												<b>4,199,194,506.54</b>	<b>442,116</b>	<b>2,914,443</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.54290		14.36360			0.0000	2,036,006.00	140	1,239
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.78540		14.60430			0.0000	1,936,887.40	131	974
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.02240		14.83890			0.0000	0.00	0	130
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.29090		15.10090			0.0000	0.00	0	55
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.35480		15.35480			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>3,972,893.40</b>	<b>271</b>	<b>2,398</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			0.87990	0.000	20.04	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			250,360.88510	268,290.000	20.11	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			0.88510	0.000	20.11	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			252,360.87470	270,290.000	19.98	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			0.87470	0.000	19.98	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			251,360.87990	269,290.000	20.04	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			222,809.43480	240,533.206	17.00	0.9799	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			1,379.43480	993.206	17.00	0.0201	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			221,831.77680	239,549.213	16.97	0.9795	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			1,401.77680	1,009.213	16.97	0.0205	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			220,854.41730	238,565.470	16.95	0.9792	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			1,424.41730	1,025.470	16.95	0.0208	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			154,860.17630	169,366.449	14.62	0.8666	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			14,970.17630	11,126.449	14.62	0.1334	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			154,073.98510	168,519.242	14.62	0.8652	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			15,183.98510	11,279.242	14.62	0.1348	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			153,289.93860	167,673.664	14.61	0.8636	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			15,399.93860	11,433.664	14.61	0.1364	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			95,553.18310	102,893.574	16.46	0.5793	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			86,463.18310	74,803.574	16.46	0.4207	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			96,350.56240	103,764.608	16.43	0.5829	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			85,260.56240	73,674.608	16.43	0.4171	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			95,950.68220	103,328.097	16.44	0.5811	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			85,860.68220	74,238.097	16.44	0.4189	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			123,848.73940	120,285.313	16.42	0.5900	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			87,368.73940	83,805.313	16.42	0.4100	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			123,435.46630	119,866.611	16.43	0.5884	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			87,955.46630	84,386.611	16.43	0.4116	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			123,023.91130	119,450.293	16.45	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 MAXI On	19/12/2016	Foreign Exchange Option		15.01	Put			88,543.91130	84,970.293	16.45	0.4132	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>3,972,893.40</b>	<b>271</b>	<b>2,398</b>
£ / R	On	11/12/2015	Foreign Exchange Future			21.92020		21.72870			0.0000	452,345,247.20	20,636	24,191
£ / R	On	12/01/2016	Foreign Exchange Future			22.04990		21.85830			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			22.22150		22.02830			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			22.23290		22.03960			0.0000	0.00	0	47
£ / R	On	07/03/2016	Foreign Exchange Future			22.25970		22.06620			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			22.28720		22.09350			0.0000	440,461,933.60	19,763	28,771
£ / R	On	13/06/2016	Foreign Exchange Future			22.64750		22.45100			0.0000	0.00	0	424
£ / R	On	08/09/2016	Foreign Exchange Future			23.01460		22.80770			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.06240		22.85550			0.0000	0.00	0	200
£ / R	On	19/12/2016	Foreign Exchange Future			23.25290		23.25290			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>892,807,180.80</b>	<b>40,399</b>	<b>53,861</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,858.71610	4,050.213	50.36	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.01610	0.013	50.36	0.0000	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,568.71880	3,760.215	47.03	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.01880	0.015	47.03	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,238.72250	3,430.218	43.25	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.02250	0.018	43.25	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,228.72260	3,420.218	43.13	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.02260	0.019	43.13	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,218.72270	3,410.219	43.02	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.02270	0.019	43.02	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,328.73900	2,520.233	32.81	0.9998	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			0.03900	0.033	32.81	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,728.99770	1,920.312	27.38	0.9993	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			0.29770	0.112	27.38	0.0007	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,609.19410	1,800.368	26.58	0.9990	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			0.49410	0.168	26.58	0.0010	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,499.48300	1,690.446	25.85	0.9986	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			0.78300	0.246	25.85	0.0014	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,399.88550	1,590.550	25.19	0.9979	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1.18550	0.350	25.19	0.0021	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			985.10300	1,171.824	22.39	0.9907	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			6.40300	1.624	22.39	0.0093	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			965.61860	1,151.951	22.26	0.9900	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6.91860	1.751	22.26	0.0100	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			926.77060	1,112.236	21.99	0.9884	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			8.07060	2.037	21.99	0.0116	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			562.38330	729.375	19.41	0.9509	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			33.68330	9.175	19.41	0.0491	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			434.54820	586.653	18.42	0.9156	0.00	0	4,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			55.84820	16.453	18.42	0.0844	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			318.49920	449.555	17.43	0.8577	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			89.79920	29.355	17.43	0.1423	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			137.64820	195.648	15.31	0.6155	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			228.94820	95.448	15.31	0.3845	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			2.10410	1.325	22.34	0.0079	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,473.40410	1,281.125	22.34	0.9921	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			870.43520	1,017.494	12.73	0.8715	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			102.13520	57.594	12.73	0.1285	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			567.81400	640.298	13.74	0.5494	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			629.51400	508.798	13.74	0.4506	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			608.56380	686.817	13.69	0.5685	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			598.96380	483.917	13.69	0.4315	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			662.76260	540.197	13.75	0.4498	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			608.96260	679.897	13.75	0.5502	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,936.40840	3,120.556	15.90	0.9683	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			32.90840	23.356	15.90	0.0317	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,926.61280	3,110.700	15.87	0.9681	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			33.11280	23.500	15.87	0.0319	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,916.81770	3,100.845	15.84	0.9679	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			33.31770	23.645	15.84	0.0321	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,200.65170	2,358.755	14.48	0.8444	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			239.65170	201.255	14.48	0.1556	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,192.68330	2,350.520	14.48	0.8433	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			241.68330	203.020	14.48	0.1567	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,184.72790	2,342.294	14.48	0.8422	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			243.72790	204.794	14.48	0.1578	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,504.67520	1,611.089	15.24	0.6247	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			956.97520	856.489	15.24	0.3753	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,499.74980	1,605.825	15.25	0.6234	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			962.04980	861.225	15.25	0.3766	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			494.25240	520.256	18.21	0.2564	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,536.55240	3,355.656	18.21	0.7436	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,130.49780	2,280.259	15.05	0.7558	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			522.79780	465.659	15.05	0.2442	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,509.61460	1,616.368	15.24	0.6260	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			951.91460	851.768	15.24	0.3740	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,234.23460	1,316.227	15.72	0.5368	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,368.73460	1,243.827	15.72	0.4632	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,230.39480	1,311.933	15.73	0.5355	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,374.89480	1,249.533	15.73	0.4645	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,226.57530	1,307.660	15.74	0.5343	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,381.07530	1,255.260	15.74	0.4657	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,806.32060	1,783.527	15.59	0.5989	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,183.42060	1,160.627	15.59	0.4011	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,801.72100	1,778.872	15.60	0.5978	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	22.64	Put			1,188.82100	1,165.972	15.60	0.4022	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,797.13330	1,774.229	15.61	0.5967	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,194.23330	1,171.329	15.61	0.4033	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>124,708</b>
<b>Total £ / R</b>												<b>892,807,180.80</b>	<b>40,399</b>	<b>178,569</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11790		0.11677			0.0000	0.00	0	7,667
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12017		0.11901			0.0000	0.00	0	1,651
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12246		0.12127			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12513		0.12389			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>9,318</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,676.70000	2,790.500	20.18	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00000	0.000	20.18	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,676.70300	1,790.506	40.85	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00300	0.006	40.85	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			677.45480	790.616	22.37	0.9985	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			0.75480	0.116	22.37	0.0015	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			69.28020	53.361	14.71	0.1155	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			341.23730	385.399	15.20	0.5227	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			439.93730	368.899	15.20	0.4773	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,907.70510	2,022.795	16.92	0.9838	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			6.40510	6.295	16.92	0.0162	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			970.58020	1,069.861	14.71	0.8845	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			307.62020	329.871	17.60	0.3414	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,180.32020	1,084.271	17.60	0.6586	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,256.55130	1,354.046	15.14	0.8506	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			129.25130	108.446	15.14	0.1494	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			622.51320	675.520	15.64	0.5934	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			495.21320	429.920	15.64	0.4066	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,578.03890	1,677.688	16.02	0.8360	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			189.13890	164.988	16.02	0.1640	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			933.74550	997.466	16.44	0.6405	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			544.84550	484.766	16.44	0.3595	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			560.56770	595.610	18.11	0.4374	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,171.66770	1,082.910	18.11	0.5626	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>9,318</b>
€ / R	On	11/12/2015	Foreign Exchange Future			15.73590		15.70440			0.0000	20,063,272.50	1,275	72,355
€ / R	On	29/12/2015	Foreign Exchange Future			15.79080		15.76010			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.88280		15.85130			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.89540		15.86380			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.96160		15.93000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/02/2016	Foreign Exchange Future			15.98380		15.95220			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.01530		15.98400			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.03810		16.00680			0.0000	5,885,982.70	367	41,016
€ / R	On	13/06/2016	Foreign Exchange Future			16.34010		16.30770			0.0000	0.00	0	4,430
€ / R	On	19/09/2016	Foreign Exchange Future			16.69100		16.65270			0.0000	0.00	0	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.99080		16.99080			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>25,949,255.20</b>	<b>1,642</b>	<b>123,040</b>
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			163.06200	122.105	14.97	0.5678	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			7.41220	4.633	19.08	0.0372	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			613.01220	578.733	19.08	0.9628	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			2.85750	1.675	20.55	0.0141	0.00	0	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			798.45750	765.775	20.55	0.9859	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			3.59150	2.180	21.40	0.0170	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			668.67460	698.463	21.13	0.9801	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			4.27460	2.563	21.13	0.0199	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			431.49970	455.860	18.88	0.9284	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			17.09970	9.960	18.88	0.0716	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			87.46200	78.006	14.97	0.4322	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			1.03730	0.670	23.13	0.0055	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			717.59540	747.858	21.58	0.9846	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			3.19540	1.958	21.58	0.0154	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			707.78780	737.966	21.49	0.9838	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			3.38780	2.066	21.49	0.0162	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			697.99150	728.080	21.40	0.9830	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			0.00080	0.018	32.71	0.0001	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,674.40460	1,705.920	30.62	0.9998	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			0.00460	0.020	30.62	0.0002	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,404.44940	1,435.941	27.09	0.9996	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			0.04940	0.041	27.09	0.0004	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			905.43730	936.570	23.13	0.9945	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	19.48	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,654.40000	2,685.909	46.39	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.00000	0.009	46.39	0.0001	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,854.40040	1,885.917	33.51	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			0.00040	0.017	33.51	0.0001	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,804.40080	1,835.918	32.71	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,754.40000	4,785.900	19.48	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			258.81450	260.823	13.77	0.5744	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			198.71450	170.023	13.77	0.4256	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			524.63780	539.135	13.64	0.8313	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			64.53780	48.335	13.64	0.1687	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,266.78920	1,295.275	14.86	0.9408	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			25.48920	22.475	14.86	0.0592	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,257.49370	1,285.864	14.85	0.9394	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			26.19370	23.063	14.85	0.0606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,248.21380	1,276.465	14.84	0.9380	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			26.91380	23.665	14.84	0.0620	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,048.80100	1,073.645	14.59	0.9005	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			47.50100	40.845	14.59	0.0995	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			987.57180	1,010.988	14.51	0.8855	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			56.27180	48.188	14.51	0.1145	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			819.32000	836.400	14.50	0.8152	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			105.52000	91.000	14.50	0.1848	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			558.78850	567.625	14.58	0.6765	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			214.98850	192.225	14.58	0.3235	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			741.78470	751.821	14.61	0.7181	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			211.78470	190.221	14.61	0.2819	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			385.41870	383.086	14.97	0.4771	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			515.41870	481.486	14.97	0.5229	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			685.08520	691.703	14.66	0.6708	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			272.88520	247.903	14.66	0.3292	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			711.32300	716.096	14.61	0.6638	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			297.32300	270.796	14.61	0.3362	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,965.40410	2,995.510	18.37	0.9866	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			8.60410	7.410	18.37	0.0134	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,817.18200	2,847.033	17.96	0.9838	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			10.38200	8.933	17.96	0.0162	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,180.27670	2,208.294	16.18	0.9634	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			23.47670	20.194	16.18	0.0366	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			452.36140	448.502	15.11	0.4802	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			595.56140	560.402	15.11	0.5198	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			396.62910	391.618	15.32	0.4347	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			689.82910	653.518	15.32	0.5653	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			0.00000	223.579	16.18	0.2801	8,719,584.90	39,000	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			0.00000	1,085.479	16.18	0.7199	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			538.39570	538.038	14.91	0.5438	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			481.59570	449.938	14.91	0.4562	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			519.41380	518.537	14.93	0.5309	0.00	0	1,892
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			502.61380	470.437	14.93	0.4691	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			514.74490	513.744	14.94	0.5277	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			507.94490	475.644	14.94	0.4723	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,173.54370	1,189.707	14.51	0.8322	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			126.74370	111.607	14.51	0.1678	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,102.64190	1,117.495	14.51	0.8115	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			145.84190	129.395	14.51	0.1885	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			871.29350	880.129	14.57	0.7262	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			234.49350	212.028	14.57	0.2738	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,006.25860	2,033.470	15.68	0.9542	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			29.45860	25.370	15.68	0.0458	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,475.47850	1,496.544	14.52	0.9008	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			68.67850	58.444	14.52	0.0992	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,221.90150	1,238.928	14.52	0.8452	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			115.10150	100.828	14.52	0.1548	6,694,999.12	66,400	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,044.80870	2,072.213	15.79	0.9564	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			28.00870	24.113	15.79	0.0436	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,035.16380	2,062.521	15.76	0.9559	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			28.36380	24.421	15.76	0.0441	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,025.52440	2,052.833	15.74	0.9553	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			28.72440	24.733	15.74	0.0447	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,185.78180	2,212.939	14.90	0.9135	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			78.08180	72.839	14.90	0.0865	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,339.37970	1,354.886	14.68	0.7619	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			905.59320	912.289	15.24	0.6062	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			557.89320	532.189	15.24	0.3938	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			271.67970	254.786	14.68	0.2381	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,332.35380	1,347.759	14.69	0.7599	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			274.65380	257.659	14.69	0.2401	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,325.34610	1,340.654	14.69	0.7579	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			277.64610	260.554	14.69	0.2421	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			239.27320	224.687	14.61	0.1801	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,934.33320	1,957.985	14.61	0.8185	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			241.63320	226.985	14.61	0.1815	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,949.62540	1,973.402	14.61	0.8213	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			236.92540	222.402	14.61	0.1787	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,941.97320	1,965.687	14.61	0.8199	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,143.63540	1,129.182	16.45	0.5321	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,152.83540	1,138.382	16.45	0.4679	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,139.81440	1,125.354	16.46	0.5307	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,159.01440	1,144.554	16.46	0.4693	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,147.37410	1,132.901	16.44	0.5334	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,146.57410	1,132.101	16.44	0.4666	0.00	0	0
<b>Total € / R Option</b>												<b>15,414,584.02</b>	<b>105,400</b>	<b>465,744</b>
<b>Total € / R</b>												<b>41,363,839.22</b>	<b>107,042</b>	<b>588,784</b>
AUS / R	On	11/12/2015	Foreign Exchange Future			10.58610		10.58000			0.0000	5,293,050.00	500	12,459
AUS / R	On	15/01/2016	Foreign Exchange Future			10.63380		10.62800			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.71210		10.70640			0.0000	53,560.50	5	11,556
AUS / R	On	13/06/2016	Foreign Exchange Future			10.84000		10.83310			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.98980		10.98020			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			11.12840		11.12840			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>5,346,610.50</b>	<b>505</b>	<b>24,768</b>
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			980.01830	986.121	27.15	0.9997	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.01830	0.021	27.15	0.0003	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,280.01130	1,286.100	25.84	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.01130	0.000	25.84	0.0000	0.00	0	201

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	11/12/2015	Foreign Exchange Option	7.25	Call			3,330.00000	3,336.100	19.46	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	19.46	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			384.10920	388.406	18.76	0.9714	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			4.10920	2.306	18.76	0.0286	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,280.00000	3,286.100	19.46	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	19.46	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,230.00000	3,236.100	19.46	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	19.46	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			692.95500	702.255	14.63	0.9212	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			14.95500	18.455	14.63	0.0788	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			683.50350	693.022	14.61	0.9184	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			15.50350	19.222	14.61	0.0816	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			674.07160	683.817	14.59	0.9155	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			16.07160	20.017	14.59	0.0845	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			13.61950	12.655	13.46	0.0408	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			775.98480	764.821	13.36	0.8063	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,229.41740	1,234.178	13.53	0.9610	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			13.01740	12.078	13.53	0.0390	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,219.71500	1,224.463	13.50	0.9601	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			13.31500	12.363	13.50	0.0399	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,210.01950	1,214.755	13.46	0.9592	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			935.85680	939.736	12.72	0.9166	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			29.45680	27.636	12.72	0.0834	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			449.50040	448.144	12.06	0.6930	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			143.10040	136.044	12.06	0.3070	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			82.38480	76.921	13.36	0.1937	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			126.71950	122.310	12.79	0.2077	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			875.54430	878.153	12.81	0.7980	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			122.44430	118.153	12.81	0.2020	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			867.66630	870.217	12.80	0.7951	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			124.56630	120.217	12.80	0.2049	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			859.81950	862.310	12.79	0.7923	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			986.41940	988.523	13.50	0.7500	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			216.21940	208.723	13.50	0.2500	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,000.98300	1,003.171	13.52	0.7550	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			210.78300	203.371	13.52	0.2450	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			993.68840	995.833	13.51	0.7525	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			213.48840	206.033	13.51	0.2475	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			412.23610	405.707	13.84	0.3536	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			875.13950	868.592	13.85	0.6439	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			416.73950	410.192	13.85	0.3561	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			869.67050	863.106	13.86	0.6414	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			421.27050	414.706	13.86	0.3586	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			880.63610	874.107	13.84	0.6464	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,203</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 AU\$ / R</b>												<b>5,346,610.50</b>	<b>505</b>	<b>25,971</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.77800		10.75010			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.95680		10.92950			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.13330		11.10580			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	11/12/2015	Foreign Exchange Option	10.50	Call			261.92380	282.107	15.66	0.9455	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			11.82380	4.107	15.66	0.0545	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			252.86740	272.541	15.54	0.9402	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			12.76740	4.541	15.54	0.0598	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			271.04720	291.714	15.78	0.9503	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			10.94720	3.714	15.78	0.0497	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			217.84790	197.996	11.78	0.4007	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			348.46290	356.323	11.77	0.6110	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			208.96290	189.523	11.77	0.3890	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			342.87740	350.531	11.78	0.6052	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			213.37740	193.731	11.78	0.3948	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			337.34790	344.796	11.78	0.5993	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			556.71870	560.131	13.15	0.6180	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			320.91870	296.831	13.15	0.3820	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			551.39260	554.670	13.16	0.6142	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			325.59260	301.370	13.16	0.3858	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			546.10520	549.252	13.18	0.6104	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			330.30520	305.952	13.18	0.3896	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>
CF CANDCO	On	22/12/2015	Foreign Exchange Future			346.42770		227.21440			0.0000	0.00	0	0
<b>Total CF CANDCO CAGJ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGJ</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.51180		14.40520			0.0000	0.00	0	6,453
CHF / R	On	14/03/2016	Foreign Exchange Future			14.82550		14.71310			0.0000	0.00	0	68
CHF / R	On	13/06/2016	Foreign Exchange Future			15.13980		15.01940			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,521</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			22.79850	9.376	22.54	0.0626	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			419.07910	511.608	22.41	0.9347	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			23.87910	9.808	22.41	0.0653	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			436.96270	530.764	22.66	0.9401	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			21.76270	8.964	22.66	0.0599	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			427.99850	521.176	22.54	0.9374	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			375.98220	410.168	15.84	0.4628	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
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			652.88220	574.668	15.84	0.5372	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			372.56900	406.435	15.86	0.4597	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			659.46900	580.935	15.86	0.5403	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			369.18440	402.737	15.88	0.4565	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			666.08440	587.237	15.88	0.5435	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,017.22420	1,082.131	15.25	0.6955	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			397.82420	342.331	15.25	0.3045	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,011.44220	1,075.969	15.26	0.6932	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			402.04220	346.168	15.26	0.3068	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,023.03180	1,088.746	15.25	0.6977	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			393.63180	338.946	15.25	0.3023	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>6,521</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.24870		2.22980			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.26470		2.24550			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.28400		2.26430			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,198.11650	2,387.047	30.98	0.9997	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.11650	0.047	30.98	0.0003	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,398.07260	2,587.046	33.50	0.9998	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.07260	0.046	33.50	0.0002	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,298.08460	2,487.046	32.24	0.9998	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.08460	0.047	32.24	0.0002	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			473.65900	402.348	15.53	0.3238	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			968.50080	1,083.603	15.48	0.6560	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			513.50080	436.603	15.48	0.3440	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			910.50380	1,019.908	15.43	0.6353	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			555.50380	472.908	15.43	0.3647	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,028.65900	1,149.348	15.53	0.6762	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			783.91660	686.694	15.73	0.3641	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,272.22490	1,369.168	15.75	0.6208	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			829.22490	729.168	15.75	0.3792	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,219.09130	1,313.227	15.76	0.6055	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			876.09130	773.227	15.76	0.3945	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,326.91660	1,426.694	15.73	0.6359	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>25,268</b>
DKK / R	On	11/12/2015	Foreign Exchange Future			2.11340		2.10910			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.15600		2.15190			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.19900		2.19450			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 DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call		1,196.19300	1,237.383	26.91	0.9842	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put		5.19300	3.383	26.91	0.0158	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call		1,098.48610	1,138.999	26.50	0.9774	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put		7.48610	4.999	26.50	0.0226	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call		1,001.26610	1,040.432	25.51	0.9707	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put		10.26610	6.432	25.51	0.0293	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call		808.57620	806.140	17.44	0.5303	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put		789.57620	746.140	17.44	0.4697	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call		764.55180	760.695	17.50	0.5099	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put		845.55180	800.695	17.50	0.4901	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call		856.60540	855.979	17.42	0.5508	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put		737.60540	695.979	17.42	0.4492	0.00	0	0	
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put		702.82440	682.956	17.98	0.3370	0.00	0	0	
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call		1,771.54560	1,799.061	17.98	0.6896	0.00	0	0	
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put		626.54560	609.061	17.98	0.3104	0.00	0	0	
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call		1,708.96510	1,735.298	17.98	0.6764	0.00	0	0	
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put		663.96510	645.298	17.98	0.3236	0.00	0	0	
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call		1,647.82440	1,672.956	17.98	0.6630	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	11/12/2015	Foreign Exchange Future			0.14230		0.14040		0.0000	0.00	0	1,960	
KES / R	On	14/03/2016	Foreign Exchange Future			0.14150		0.13980		0.0000	0.00	0	0	
KES / R	On	13/06/2016	Foreign Exchange Future			0.14090		0.13910		0.0000	0.00	0	0	
KES / R	On	19/09/2016	Foreign Exchange Future			0.14150		0.13980		0.0000	0.00	0	0	
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07310		0.07220		0.0000	0.00	0	28,268	
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06920		0.06960		0.0000	0.00	0	0	
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06650		0.06700		0.0000	0.00	0	0	
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06460		0.06500		0.0000	0.00	0	0	
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.67510		9.69210		0.0000	0.00	0	0	
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.68530		9.70170		0.0000	0.00	0	0	
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.78080		9.79650		0.0000	0.00	0	0	
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.88640		9.90170		0.0000	0.00	0	0	
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.01190		10.02390		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 NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			603.69850	585.829	25.12	0.9915	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			1.59850	0.729	25.12	0.0085	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			593.80250	575.902	25.02	0.9907	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			1.70250	0.802	25.02	0.0093	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			583.91340	565.981	24.93	0.9898	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			1.81340	0.881	24.93	0.0102	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			429.42600	412.201	16.70	0.9407	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			7.72600	6.901	16.70	0.0593	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			419.96620	402.718	16.63	0.9367	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			8.26620	7.418	16.63	0.0633	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			410.54130	393.272	16.57	0.9324	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			8.84130	7.972	16.57	0.0676	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			373.23450	355.891	16.30	0.9130	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			11.53450	10.591	16.30	0.0870	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			688.99330	673.363	11.17	0.8849	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			32.49330	32.563	11.17	0.1151	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			680.20630	664.506	11.15	0.8815	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			33.70630	33.706	11.15	0.1185	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			671.45490	655.682	11.14	0.8780	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			34.95490	34.882	11.14	0.1220	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			966.73550	951.080	13.01	0.8505	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			75.03550	74.680	13.01	0.1495	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			983.73110	968.067	13.03	0.8556	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			72.03110	71.667	13.03	0.1444	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			975.22070	959.561	13.02	0.8531	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			73.52070	73.161	13.02	0.1469	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			795.21800	781.688	13.17	0.7067	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			231.31800	229.788	13.17	0.2933	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			788.31300	774.824	13.16	0.7037	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			234.41300	232.924	13.16	0.2963	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			781.44120	767.988	13.16	0.7006	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			237.54120	236.088	13.16	0.2994	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08200		1.09330			0.0000	0.00	0	70
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08470		1.09600			0.0000	0.00	0	4,336
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08770		1.09900			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.09160		1.10280			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>4,406</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>4,406</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	11/12/2015	Foreign Exchange Future			25,100.63000		24,929.33000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,876.65000		25,699.75000			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	11/12/2015	Foreign Exchange Future			10.35560		10.30340			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.49810		10.44640			0.0000	28,481,345.30	2,713	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.64500		10.59460			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>28,481,345.30</b>	<b>2,713</b>	<b>0</b>
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			943.45280	995.630	28.76	0.9996	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.05280	0.030	28.76	0.0004	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			963.44430	1,015.626	29.01	0.9997	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.04430	0.026	29.01	0.0003	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			953.44840	1,005.628	28.88	0.9997	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.04840	0.028	28.88	0.0003	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			559.26730	596.361	12.24	0.7967	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			92.86730	78.261	12.24	0.2033	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			551.85270	588.617	12.24	0.7922	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			95.45270	80.517	12.24	0.2078	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			544.49110	580.920	12.24	0.7876	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			98.09110	82.820	12.24	0.2124	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			618.03950	644.863	13.01	0.6888	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			233.43950	209.863	13.01	0.3112	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			630.26850	657.637	13.00	0.6963	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			225.66850	202.637	13.00	0.3037	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			624.13360	651.230	13.00	0.6926	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			229.53360	206.230	13.00	0.3074	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>28,481,345.30</b>	<b>2,713</b>	<b>0</b>
TRY / R	On	11/12/2015	Foreign Exchange Future			5.00270		4.97250			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.95400		4.92290			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.90870		4.87750			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	11/12/2015	Foreign Exchange Option	4.49	Call			482.52610	512.709	29.71	0.9998	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.02610	0.009	29.71	0.0002	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			472.53110	502.709	29.14	0.9998	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.03110	0.009	29.14	0.0002	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			462.53700	492.711	28.92	0.9997	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.03700	0.011	28.92	0.0003	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			453.13090	480.035	14.55	0.9102	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			20.23090	16.035	14.55	0.0898	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			444.12590	470.844	14.49	0.9061	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			21.22590	16.844	14.49	0.0939	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			435.16420	461.690	14.44	0.9019	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			22.26420	17.690	14.44	0.0981	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			274.51080	272.386	13.61	0.6417	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			157.01080	123.686	13.61	0.3583	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			268.58760	266.067	13.59	0.6338	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			161.08760	127.367	13.59	0.3662	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			262.73720	259.826	13.56	0.6259	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			165.23720	131.126	13.56	0.3741	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	11/12/2015	Foreign Exchange Future			1.35980		1.34430			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.29870		1.28310			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.19720		1.18390			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,689</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>7,689</b>
<b>Total Futures</b>												<b>5126897399.50</b>	<b>329,970</b>	<b>1,005,461</b>
<b>Total Options</b>												<b>44268976.26</b>	<b>263,076</b>	<b>2,798,136</b>
<b>Grand Total:</b>												<b>5,171,166,375.76</b>	<b>593,046</b>	<b>3,803,597</b>