



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: 31/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/01/2016 Foreign Exchange Future			15.62540		15.51370			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			15.64150		15.53300			0.0000	0.00	0	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			15.64440		15.53590			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			15.65010		15.54170			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			15.68450		15.57640			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			15.69030		15.58220			0.0000	0.00	0	212
\$ / R On 12/02/2016 Foreign Exchange Future			15.73110		15.62280			0.0000	0.00	0	106
\$ / R On 19/02/2016 Foreign Exchange Future			15.75180		15.64310			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			15.76950		15.66050			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			15.77250		15.66340			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			15.78130		15.67210			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			15.78720		15.67790			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			15.80200		15.69250			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			15.81390		15.70430			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			15.82280		15.71310			0.0000	92,595,025.60	5,852	1,005,277
\$ / R On 15/03/2016 Foreign Exchange Future			15.82580		15.71610			0.0000	0.00	0	50
\$ / R On 16/03/2016 Foreign Exchange Future			15.82870		15.71900			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			15.84950		15.73970			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			15.86730		15.75740			0.0000	0.00	0	0
\$ / R On 15/04/2016 Foreign Exchange Future			15.91840		15.80800			0.0000	0.00	0	50
\$ / R On 18/04/2016 Foreign Exchange Future			15.92750		15.81700			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Future			15.95180		15.84100			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			15.99430		15.88300			0.0000	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Future			16.00340		15.89200			0.0000	0.00	0	50
\$ / R	On	27/05/2016	Foreign Exchange Future			16.04590		15.93390			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			16.05800		15.94590			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			16.07630		15.96390			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			16.08230		15.96990			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			16.08540		15.97290			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			16.09750		15.98490			0.0000	17,787,737.50	1,105	49,326
\$ / R	On	24/06/2016	Foreign Exchange Future			16.13090		16.01790			0.0000	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Future			16.14300		16.02990			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			16.23320		16.11900			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			16.28020		16.16540			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			16.32730		16.21190			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			16.36170		16.24590			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			16.36800		16.25210			0.0000	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Future			16.37110		16.25520			0.0000	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Future			16.38370		16.26760			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			16.38990		16.27380			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			16.40250		16.28620			0.0000	4,100,625.00	250	33,674
\$ / R	On	28/09/2016	Foreign Exchange Future			16.43070		16.31410			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			16.52320		16.40560			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			16.63410		16.51510			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			16.68790		16.56820			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			16.70470		16.58480			0.0000	0.00	0	6,418
\$ / R	On	13/03/2017	Foreign Exchange Future			16.91910		16.79980			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			17.14930		17.03320			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>114,483,388.10</b>	<b>7,207</b>	<b>1,102,720</b>
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Call			546.60100	656.838	23.51	0.9390	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.98	Put			12.90100	11.438	23.51	0.0610	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Call			418.07020	525.719	22.43	0.8971	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	15.12	Put			24.37020	20.319	22.43	0.1029	0.00	0	0
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Call			556.01920	666.373	23.59	0.9413	0.00	0	5,000
\$ / R	On	05/01/2016	Foreign Exchange Option	14.97	Put			12.31920	10.973	23.59	0.0587	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			1,734.16550	1,842.005	24.69	0.9976	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			1.16550	0.505	24.69	0.0024	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			2,605.98820	2,714.481	30.03	0.9997	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.08820	0.081	30.03	0.0003	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Call			677.24050	770.338	17.43	0.9203	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.90	Put			35.54050	20.238	17.43	0.0797	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			592.71890	681.065	17.54	0.8871	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			51.01890	30.965	17.54	0.1129	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			1,446.22310	1,554.063	23.85	0.9854	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			3.68410	2.944	24.26	0.0110	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			4.52310	3.963	23.85	0.0146	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			1,150.33300	1,256.699	21.27	0.9746	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			8.63300	6.599	21.27	0.0254	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Call			765.74110	864.581	17.82	0.9411	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.80	Put			24.04110	14.481	17.82	0.0589	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			1,545.38410	1,653.044	24.26	0.9890	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			556.22410	630.860	17.81	0.7662	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			139.82410	106.360	17.81	0.2338	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			452.90700	519.200	18.00	0.6932	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			196.50700	154.700	18.00	0.3068	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			2,078.87310	2,186.549	22.47	0.9935	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			2.47310	2.049	22.47	0.0065	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			1,121.27070	1,223.080	18.60	0.9457	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			24.87070	18.580	18.60	0.0543	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			3,776.49160	3,884.577	30.26	0.9998	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.09160	0.077	30.26	0.0002	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			2,607.29780	2,715.228	24.93	0.9977	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.89780	0.728	24.93	0.0023	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			2,467.56840	2,575.453	24.28	0.9970	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			1.16840	0.953	24.28	0.0030	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Call			1,111.19060	1,211.833	18.34	0.9396	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	14.50	Put			28.99060	21.533	18.34	0.0604	0.00	0	2,000
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,846.55340	1,953.953	20.92	0.9887	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			4.35340	3.653	20.92	0.0113	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			1,337.04120	1,441.419	18.77	0.9666	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			14.84120	11.119	18.77	0.0334	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			4,022.99270	4,131.239	26.63	0.9996	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.19270	0.139	26.63	0.0004	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			514.66600	575.881	18.21	0.6449	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			291.86600	244.781	18.21	0.3551	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			1,730.19000	1,835.278	18.22	0.9683	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			17.09000	13.478	18.22	0.0317	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			1,380.24450	1,478.253	17.15	0.9400	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			37.14450	26.453	17.15	0.0600	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			871.43290	951.588	17.52	0.8105	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			138.33290	109.788	17.52	0.1895	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			954.19770	1,036.703	17.45	0.8219	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			133.69770	107.203	17.45	0.1781	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			468.02270	519.915	18.43	0.5597	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			447.52270	390.415	18.43	0.4403	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			3,861.18100	3,969.986	24.60	0.9989	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.68100	0.486	24.60	0.0011	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			2,172.24630	2,278.995	19.79	0.9795	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			11.74630	9.495	19.79	0.0205	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			1,109.68800	1,197.797	17.38	0.8663	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			96.28800	75.297	17.38	0.1337	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			1,163.23040	1,252.442	17.26	0.8743	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		91.13040	71.142	17.26	0.1257	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,776.10100	1,880.547	18.07	0.9599	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		24.00100	19.247	18.07	0.0401	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		1,157.12490	1,245.298	17.33	0.8668	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		99.22490	78.098	17.33	0.1332	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		1,173.50310	1,262.226	17.32	0.8710	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		95.60310	75.026	17.32	0.1290	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		1,165.30130	1,253.750	17.32	0.8689	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		97.40130	76.550	17.32	0.1311	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		1,156.05600	1,243.123	17.36	0.8543	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		113.55600	91.123	17.36	0.1457	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		3,179.81440	3,288.486	22.57	0.9915	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		5.51440	4.586	22.57	0.0085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		229.45220	253.037	20.77	0.2870	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,266.35220	1,180.237	20.77	0.7130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		15.77630	17.416	27.00	0.0250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		4,532.67630	4,424.616	27.00	0.9750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Call		359.58330	394.737	19.59	0.4118	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.20	Put		846.48330	771.936	19.59	0.5882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Call		320.61800	352.507	19.89	0.3767	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.34	Put		947.51800	869.706	19.89	0.6233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		281.16900	309.675	20.24	0.3393	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,068.06900	986.875	20.24	0.6607	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		423.27300	463.593	19.17	0.4658	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		710.17300	640.793	19.17	0.5342	0.00	0	201
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		387.02070	424.424	19.40	0.4356	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		783.92070	711.624	19.40	0.5644	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		374.58670	410.975	19.49	0.4249	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		811.48670	738.175	19.49	0.5751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		517.77010	566.457	18.67	0.5386	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		554.67010	493.657	18.67	0.4614	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call		477.86130	522.448	18.85	0.5089	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put		614.76130	549.648	18.85	0.4911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call		426.72110	467.318	19.15	0.4686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put		703.62110	634.518	19.15	0.5314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Call		599.90520	655.403	18.42	0.5931	0.00	0	5,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.57	Put		456.80520	402.603	18.42	0.4069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Call		590.17040	645.016	18.45	0.5871	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.59	Put		467.07040	412.216	18.45	0.4129	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		585.34830	639.870	18.46	0.5840	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		472.24830	417.070	18.46	0.4160	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Call		619.75010	676.563	18.37	0.6053	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.53	Put		436.65010	383.763	18.37	0.3947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Call		609.76490	665.918	18.39	0.5992	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.55	Put		446.66490	393.118	18.39	0.4008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Call		604.81800	660.644	18.41	0.5962	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.56	Put			451.71800	397.844	18.41	0.4038	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Call			802.96270	870.890	17.91	0.7048	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.20	Put			289.86270	248.090	17.91	0.2952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			772.94520	839.170	17.98	0.6900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			309.84520	266.370	17.98	0.3100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			761.16550	826.710	18.01	0.6841	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			318.06550	273.910	18.01	0.3159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			911.06300	984.748	17.68	0.7535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			227.96300	191.948	17.68	0.2465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Call			904.44860	977.796	17.69	0.7507	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.04	Put			231.34860	194.996	17.69	0.2493	0.00	0	3,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Call			827.55870	896.848	17.86	0.7165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.16	Put			274.45870	234.048	17.86	0.2835	585,120.75	2,500	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			937.84610	1,013.081	17.63	0.7645	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			214.74610	180.281	17.63	0.2355	0.00	0	25,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			931.10210	1,005.805	17.64	0.7618	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			218.00210	183.005	17.64	0.2382	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			924.39220	998.748	17.65	0.7591	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			221.29220	185.948	17.65	0.2409	0.00	0	15,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			1,150.18940	1,236.032	17.50	0.8349	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			137.08940	113.232	17.50	0.1651	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			1,111.60720	1,196.022	17.52	0.8237	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			148.50720	123.222	17.52	0.1763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			999.94860	1,079.854	17.59	0.7877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			186.84860	157.054	17.59	0.2123	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			1,335.76750	1,427.641	17.39	0.8811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			92.66750	74.841	17.39	0.1189	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			1,310.84710	1,401.986	17.41	0.8756	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			97.74710	79.186	17.41	0.1244	0.00	0	2,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			1,237.33920	1,326.180	17.45	0.8581	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			114.23920	93.380	17.45	0.1419	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			1,559.69280	1,657.217	17.27	0.9224	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			56.59280	44.417	17.27	0.0776	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Call			1,515.59700	1,612.136	17.29	0.9153	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.26	Put			62.49700	49.336	17.29	0.0847	0.00	0	402
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			1,471.97070	1,567.475	17.32	0.9079	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			68.87070	54.675	17.32	0.0921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,754.29950	1,856.382	17.89	0.9406	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			41.19950	33.582	17.89	0.0594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			1,660.04470	1,761.000	17.58	0.9327	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			46.94470	38.200	17.58	0.0673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			1,568.56640	1,666.281	17.27	0.9237	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			55.46640	43.481	17.27	0.0763	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,983.20150	2,087.468	18.64	0.9560	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			30.10150	24.668	18.64	0.0440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,811.19260	1,913.887	18.08	0.9449	0.00	0	788

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			38.09260	31.087	18.08	0.0551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,801.69370	1,904.289	18.05	0.9442	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			38.59370	31.489	18.05	0.0558	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			2,185.96240	2,291.649	19.29	0.9662	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			22.86240	18.849	19.29	0.0338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			2,108.48930	2,213.681	19.04	0.9627	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			25.38930	20.881	19.04	0.0373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,992.80990	2,097.154	18.67	0.9566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			29.70990	24.354	18.67	0.0434	0.00	0	4,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,527.54000	2,634.855	20.39	0.9783	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			14.44000	12.055	20.39	0.0217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			2,468.72470	2,575.814	20.20	0.9766	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			15.62470	13.014	20.20	0.0234	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			2,234.51140	2,340.481	19.45	0.9683	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			21.41140	17.681	19.45	0.0317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,921.62410	3,030.043	21.64	0.9870	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			8.52410	7.243	21.64	0.0130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			2,773.49020	2,881.567	21.17	0.9842	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			10.39020	8.767	21.17	0.0158	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			2,625.75990	2,733.413	20.70	0.9809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			12.65990	10.613	20.70	0.0191	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			3,457.10600	3,566.170	23.11	0.9938	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			4.00600	3.371	23.11	0.0062	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			3,169.22170	3,277.971	22.36	0.9907	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			6.12170	5.171	22.36	0.0093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,980.97410	3,089.510	21.82	0.9879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			7.87410	6.710	21.82	0.0121	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			3,666.03430	3,775.261	23.66	0.9955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			2.93430	2.461	23.66	0.0045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			3,656.07840	3,765.299	23.63	0.9954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			2.97840	2.499	23.63	0.0046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			3,606.30860	3,715.494	23.50	0.9951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			3.20860	2.694	23.50	0.0049	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			3,765.62670	3,874.916	23.91	0.9961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			2.52670	2.116	23.91	0.0039	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			3,715.82320	3,825.083	23.79	0.9958	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			2.72320	2.283	23.79	0.0042	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			3,675.99090	3,785.225	23.68	0.9955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			2.89090	2.425	23.68	0.0045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,915.11540	4,024.484	24.30	0.9969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			2.01540	1.684	24.30	0.0031	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			4,114.58600	4,224.038	24.82	0.9977	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			1.48600	1.238	24.82	0.0023	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,885.20900	3,994.563	24.22	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			2.10900	1.763	24.22	0.0033	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,805.47930	3,914.792	24.02	0.9963	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			2.37930	1.992	24.02	0.0037	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			4,663.72900	4,773.319	26.24	0.9990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.62900	0.519	26.24	0.0010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			4,164.47610	4,273.946	24.95	0.9979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			1.37610	1.146	24.95	0.0021	0.00	0	42,370
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Call			507.48280	554.773	18.78	0.5276	0.00	0	0
\$ / R	On	15/03/2016	Foreign Exchange Option	15.79	Put			581.38280	518.973	18.78	0.4724	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			2,397.52950	2,504.221	19.97	0.9727	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			18.52950	15.521	19.97	0.0273	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			1,215.54490	1,303.392	17.55	0.8470	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			126.54490	104.692	17.55	0.1530	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			995.85160	1,073.741	17.74	0.7633	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			226.15160	194.241	17.74	0.2367	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			2,102.39530	2,207.178	18.87	0.9544	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			32.69530	27.678	18.87	0.0456	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			2,285.45930	2,391.416	19.05	0.9612	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			28.05930	24.116	19.05	0.0388	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			847.68660	915.202	18.04	0.6880	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			340.28660	297.902	18.04	0.3120	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			509.80090	553.601	19.11	0.4942	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			712.40090	646.301	19.11	0.5058	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,960.63670	4,070.406	23.87	0.9949	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			3.23670	3.106	23.87	0.0051	0.00	0	250
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Call			617.69470	665.600	19.06	0.5274	0.00	0	0
\$ / R	On	15/04/2016	Foreign Exchange Option	15.89	Put			699.69470	637.200	19.06	0.4726	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,915.36100	2,019.003	17.95	0.9171	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			68.36100	61.503	17.95	0.0829	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			849.27000	911.395	18.30	0.6457	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			452.27000	403.895	18.30	0.3543	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			522.44150	562.135	19.75	0.4476	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			971.44150	900.335	19.75	0.5524	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			4,046.55720	4,157.068	22.51	0.9924	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.55720	5.268	22.51	0.0076	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			2,380.70500	2,487.233	18.41	0.9508	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			39.70500	35.433	18.41	0.0492	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			766.88290	822.930	18.69	0.5899	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			585.88290	531.130	18.69	0.4101	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,730.04260	1,827.166	17.51	0.8714	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			127.04260	112.866	17.51	0.1286	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			901.36740	962.027	18.42	0.6307	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			528.36740	477.727	18.42	0.3693	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Call			704.07910	752.412	19.17	0.5282	0.00	0	0
\$ / R	On	13/05/2016	Foreign Exchange Option	15.98	Put			792.07910	729.012	19.17	0.4718	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			705.16430	751.416	19.41	0.5078	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			901.26430	835.516	19.41	0.4922	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			524.02490	560.115	20.39	0.4041	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,290.12490	1,214.215	20.39	0.5959	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			4,141.13190	4,252.924	21.11	0.9907	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			7.23190	7.024	21.11	0.0093	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			2,485.05200	2,590.245	17.64	0.9446	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			51.15200	44.346	17.64	0.0554	0.00	0	150
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			1,405.94880	1,487.761	17.68	0.7765	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			280.04880	249.761	17.68	0.2235	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			3,774.18820	3,886.065	19.41	0.9869	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			10.28820	9.765	19.41	0.0131	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			1,046.75680	1,108.986	18.26	0.6521	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			532.85680	482.686	18.26	0.3479	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			896.16950	950.907	18.80	0.5850	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			706.26950	648.607	18.80	0.4150	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			1,596.49510	1,683.528	17.52	0.8136	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			226.59510	201.228	17.52	0.1864	0.00	0	8,219
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			2,722.85870	2,828.300	17.22	0.9579	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			39.95870	32.900	17.22	0.0421	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			2,713.49470	2,818.856	17.22	0.9573	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			40.59470	33.456	17.22	0.0427	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			2,704.13780	2,809.422	17.22	0.9566	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			41.23780	34.022	17.22	0.0434	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			2,818.47750	2,926.047	17.08	0.9629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			33.57750	28.547	17.08	0.0371	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			2,733.93810	2,840.813	17.10	0.9577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			39.03810	33.313	17.10	0.0423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			2,724.58670	2,831.381	17.11	0.9570	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			39.68670	33.881	17.11	0.0430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			2,715.24400	2,821.957	17.11	0.9564	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			40.34400	34.457	17.11	0.0436	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			2,539.47820	2,644.472	17.16	0.9433	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			54.57820	46.971	17.16	0.0567	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			2,512.05110	2,616.744	17.17	0.9410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			57.15110	49.244	17.17	0.0590	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call			1,887.47350	1,982.451	17.35	0.8650	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put			152.57350	134.951	17.35	0.1350	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Call			1,690.54170	1,779.541	17.42	0.8292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.50	Put			205.64170	182.042	17.42	0.1708	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			1,438.48110	1,519.508	17.68	0.7697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			303.58110	272.008	17.68	0.2303	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			1,384.47860	1,463.573	17.74	0.7552	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			329.57860	296.073	17.74	0.2448	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			1,338.35430	1,415.731	17.79	0.7422	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			353.45430	318.231	17.79	0.2578	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call			782.55210	830.688	19.28	0.5254	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put			897.65210	833.188	19.28	0.4746	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			734.45100	780.095	19.50	0.5012	0.00	0	750



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			979.55100	912.595	19.50	0.4988	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			634.75260	675.101	20.00	0.4483	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,179.85260	1,107.601	20.00	0.5517	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			554.64710	590.560	20.47	0.4029	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			1,379.74710	1,303.060	20.47	0.5971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			524.25130	558.052	20.67	0.3846	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			1,469.35130	1,390.552	20.67	0.6154	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			493.44090	525.505	20.90	0.3658	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			1,568.54090	1,488.005	20.90	0.6342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Call			309.59050	332.194	22.57	0.2464	0.00	0	17,500
\$ / R	On	13/06/2016	Foreign Exchange Option	18.07	Put			2,394.69050	2,304.694	22.57	0.7536	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			3,094.93890	3,204.324	17.00	0.9766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			20.03890	16.824	17.00	0.0234	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			3,008.54240	3,117.428	17.03	0.9728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			23.64240	19.928	17.03	0.0272	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			295.61940	317.362	22.72	0.2368	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			2,480.71940	2,389.862	22.72	0.7632	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			3,835.23830	3,947.413	19.31	0.9870	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			10.33830	9.913	19.31	0.0130	0.00	0	330
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Call			1,276.44740	1,350.241	17.94	0.7106	0.00	0	0
\$ / R	On	24/06/2016	Foreign Exchange Option	15.17	Put			428.54740	389.341	17.94	0.2894	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Call			642.75640	682.527	20.17	0.4396	0.00	0	7,900
\$ / R	On	24/06/2016	Foreign Exchange Option	16.64	Put			1,264.85640	1,191.627	20.17	0.5604	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			2,586.70180	2,693.511	16.90	0.9413	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			56.80180	50.511	16.90	0.0587	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			662.69930	702.996	20.11	0.4461	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			1,252.79930	1,179.996	20.11	0.5539	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			549.01980	582.955	20.80	0.3832	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			1,559.11980	1,479.955	20.80	0.6168	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			4,238.86260	4,351.703	20.02	0.9893	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			8.96260	8.703	20.02	0.0107	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			550.74210	582.341	21.35	0.3569	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			1,881.74210	1,799.140	21.35	0.6431	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			4,329.94620	4,444.078	19.44	0.9875	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.94620	10.878	19.44	0.0125	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			2,680.26200	2,784.620	16.12	0.9421	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			61.26200	51.420	16.12	0.0579	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			624.35420	659.572	20.83	0.3965	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			1,635.35420	1,556.372	20.83	0.6035	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			3,483.54920	3,597.383	16.17	0.9785	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			18.14920	17.183	16.17	0.0215	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			1,273.98500	1,337.334	18.27	0.6575	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			628.58500	577.134	18.27	0.3425	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			2,775.88450	2,877.217	15.33	0.9447	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			63.98450	49.917	15.33	0.0553	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			590.28470	621.329	21.58	0.3538	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,078.38470	1,994.029	21.58	0.6462	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			544.03740	574.221	21.94	0.3304	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			2,262.13740	2,176.921	21.94	0.6696	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			4,425.56900	4,540.523	18.98	0.9858	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			13.66900	13.223	18.98	0.0142	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			601.48170	632.027	21.65	0.3517	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			2,155.58170	2,070.327	21.65	0.6483	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			2,807.77300	2,912.380	15.16	0.9446	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			61.87300	50.680	15.16	0.0554	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			2,634.10210	2,735.797	15.57	0.9254	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			88.20210	74.097	15.57	0.0746	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			613.74330	644.860	21.56	0.3579	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,107.84330	2,023.160	21.56	0.6421	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			2,573.55410	2,674.033	15.73	0.9166	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			101.45410	86.033	15.73	0.0834	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			720.44250	756.370	20.88	0.4081	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			1,768.34250	1,688.370	20.88	0.5919	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Call			610.75650	641.522	21.64	0.3541	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	17.80	Put			2,155.55650	2,070.422	21.64	0.6459	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Call			2,817.83210	2,922.386	15.14	0.9444	0.00	0	0
\$ / R	On	09/09/2016	Foreign Exchange Option	13.50	Put			62.63210	51.286	15.14	0.0556	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Call			1,735.04580	1,819.151	17.80	0.7542	0.00	0	0
\$ / R	On	13/09/2016	Foreign Exchange Option	14.95	Put			417.44580	385.452	17.80	0.2458	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Call			459.10530	484.200	22.84	0.2753	0.00	0	1,000
\$ / R	On	13/09/2016	Foreign Exchange Option	18.71	Put			2,901.50530	2,810.500	22.84	0.7247	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			3,007.34970	3,114.358	14.66	0.9597	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			43.54970	34.458	14.66	0.0403	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			3,025.57310	3,132.843	14.61	0.9612	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			41.77310	32.943	14.61	0.0388	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			3,016.45460	3,123.594	14.64	0.9605	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			42.65460	33.694	14.64	0.0395	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Put			3,630.85250	3,534.612	23.89	0.7776	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			3,016.77310	3,126.925	14.58	0.9599	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			40.57310	34.425	14.58	0.0401	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			3,080.89470	3,191.809	14.44	0.9648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			34.69470	29.309	14.44	0.0352	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			3,035.02520	3,145.400	14.54	0.9613	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			38.82520	32.901	14.54	0.0387	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			3,025.89150	3,136.156	14.56	0.9606	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			39.69150	33.656	14.56	0.0394	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Call			2,060.19670	2,148.922	17.11	0.8216	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	14.50	Put			273.99670	246.422	17.11	0.1784	0.00	0	17,500
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			704.90140	740.223	21.13	0.3930	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			1,918.70140	1,837.723	21.13	0.6070	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			659.81490	693.042	21.43	0.3716	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,073.61490	1,990.542	21.43	0.6284	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	19.55	Call			367.05250	387.112	23.89	0.2224	0.00	0	17,500
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,875.47630	2,986.182	15.08	0.9423	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			61.37630	55.482	15.08	0.0577	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			576.21020	606.113	22.18	0.3254	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			2,512.11020	2,425.413	22.18	0.6746	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			547.56770	576.002	22.38	0.3114	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			2,643.46770	2,555.302	22.38	0.6886	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			4,530.17350	4,646.547	18.57	0.9840	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			16.07350	15.847	18.57	0.0160	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,965.31190	3,081.786	14.84	0.9417	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			59.71190	58.586	14.84	0.0583	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			564.79160	592.303	22.74	0.3031	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			2,929.19160	2,839.103	22.74	0.6969	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			552.10820	579.070	22.84	0.2971	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			2,996.50820	2,905.870	22.84	0.7029	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			4,623.36570	4,740.209	18.12	0.9835	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			17.76570	17.009	18.12	0.0165	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			3,075.45930	3,191.867	14.39	0.9438	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			60.35930	57.767	14.39	0.0562	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			558.31960	583.555	23.41	0.2822	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			3,443.21960	3,349.455	23.41	0.7178	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			4,734.62450	4,851.676	17.57	0.9834	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			19.52450	17.576	17.57	0.0166	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			3,934.84780	4,055.812	15.34	0.9724	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			26.64780	27.912	15.34	0.0276	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			3,954.67560	4,075.518	15.38	0.9727	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			26.47560	27.618	15.38	0.0273	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			3,944.76210	4,065.665	15.36	0.9725	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			26.56210	27.765	15.36	0.0275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			3,319.50160	3,430.240	13.51	0.9620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			44.70160	35.540	13.51	0.0380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			3,152.21970	3,259.961	14.03	0.9463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			67.41970	55.261	14.03	0.0537	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Call			2,079.43110	2,168.311	17.66	0.7622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			4,709.45280	4,607.034	25.91	0.7679	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			4,804.22170	4,921.588	17.11	0.9841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			19.42170	16.888	17.11	0.0159	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			3,795.89790	3,696.287	24.02	0.7266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			3,337.47750	3,448.509	13.45	0.9635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			42.67750	33.809	13.45	0.0365	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			3,328.48050	3,439.367	13.48	0.9627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			43.68050	34.667	13.48	0.0373	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			494.25280	511.734	25.91	0.2321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Put			3,218.25830	3,126.629	23.07	0.6872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Call			638.05750	665.724	23.20	0.3063	0.00	0	10,303
\$ / R	On	19/12/2016	Foreign Exchange Option	19.25	Put			3,303.25750	3,211.024	23.20	0.6937	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			576.32380	596.824	23.90	0.2764	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			3,741.52380	3,642.124	23.90	0.7236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			570.69790	590.987	24.02	0.2734	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Put			2,999.78780	2,909.839	22.72	0.6692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Call			679.78510	709.141	22.84	0.3244	0.00	0	10,000
\$ / R	On	19/12/2016	Foreign Exchange Option	18.98	Put			3,074.98510	2,984.440	22.84	0.6756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			676.55810	705.780	22.86	0.3230	1,630,352.26	2,310	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			3,091.75810	3,001.080	22.86	0.6770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.15	Call			653.05830	681.329	23.07	0.3128	0.00	0	83,003
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Put			636.75730	596.260	17.96	0.2918	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			1,356.06840	1,411.514	19.30	0.5761	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			1,171.26840	1,106.814	19.30	0.4239	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Call			774.06780	807.211	22.12	0.3642	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	18.45	Put			2,639.26780	2,552.511	22.12	0.6358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	18.89	Call			694.58780	724.539	22.72	0.3308	0.00	0	17,000
\$ / R	On	19/12/2016	Foreign Exchange Option	14.98	Put			474.63110	443.611	17.66	0.2378	0.00	0	1,700
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Call			2,066.52100	2,154.965	17.68	0.7597	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.00	Put			481.72100	450.265	17.68	0.2403	0.00	0	27,000
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Call			1,940.88930	2,024.888	17.82	0.7342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	15.20	Put			556.08930	520.188	17.82	0.2658	0.00	0	6,985
\$ / R	On	19/12/2016	Foreign Exchange Option	15.40	Call			1,821.55730	1,900.960	17.96	0.7082	0.00	0	86,321
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			2,139.04650	2,215.010	18.10	0.7235	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			679.24650	635.910	18.10	0.2765	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			2,133.34230	2,209.107	18.11	0.7223	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			683.54230	640.007	18.11	0.2777	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			2,127.65920	2,203.213	18.12	0.7212	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			687.85920	644.113	18.12	0.2788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			818.42550	768.744	18.33	0.2866	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			2,336.26750	2,402.507	18.34	0.7124	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			823.06750	773.207	18.34	0.2876	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			2,330.92310	2,396.977	18.35	0.7113	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			827.72310	777.677	18.35	0.2887	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			2,341.62550	2,408.044	18.33	0.7134	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,215,473.01</b>	<b>4,810</b>	<b>1,523,083</b>
<b>Total \$ / R</b>												<b>116,698,861.11</b>	<b>12,017</b>	<b>2,625,803</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			15.82280		15.71310			0.0000	0.00	0	1,279
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			16.09750		15.98490			0.0000	0.00	0	151
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			16.40250		16.28620			0.0000	0.00	0	80
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			16.70470		16.58480			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>1,510</b>
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			332,794.87080	343,688.680	22.78	0.9926	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			484.87080	408.680	22.78	0.0074	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			331,802.02020	342,694.764	22.75	0.9925	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			492.02020	414.764	22.75	0.0075	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			330,809.27110	341,700.936	22.73	0.9924	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			499.27110	420.936	22.73	0.0076	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			259,460.92760	270,017.960	17.14	0.9477	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			4,970.92760	4,267.960	17.14	0.0523	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			258,539.60480	269,087.219	17.15	0.9470	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			5,049.60480	4,337.219	17.15	0.0530	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			257,619.26880	268,157.376	17.15	0.9463	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			5,129.26880	4,407.376	17.15	0.0537	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			171,929.36230	180,211.088	17.84	0.7458	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			44,309.36230	40,961.088	17.84	0.2542	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			173,208.72530	181,534.907	17.83	0.7488	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			43,588.72530	40,284.907	17.83	0.2512	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			172,568.37720	180,872.124	17.84	0.7473	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			43,948.37720	40,622.124	17.84	0.2527	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			207,223.17320	215,493.166	17.54	0.7622	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			47,743.17320	44,023.166	17.54	0.2378	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			206,587.15940	214,909.684	17.56	0.7608	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			48,107.15940	44,439.684	17.56	0.2392	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			205,953.29960	214,328.772	17.59	0.7594	0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			48,473.29960	44,858.772	17.59	0.2406	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>0.00</b>	<b>0</b>	<b>1,510</b>
£ / R	On 12/01/2016	Foreign Exchange Future			23.18660		23.04510			0.0000	0.00	0	15	
£ / R	On 26/02/2016	Foreign Exchange Future			23.38220		23.24000			0.0000	0.00	0	163	
£ / R	On 29/02/2016	Foreign Exchange Future			23.39520		23.25290			0.0000	0.00	0	56	
£ / R	On 07/03/2016	Foreign Exchange Future			23.42600		23.28330			0.0000	0.00	0	50	
£ / R	On 14/03/2016	Foreign Exchange Future			23.45710		23.31420			0.0000	23,762,042.30	1,013	33,567	
£ / R	On 13/06/2016	Foreign Exchange Future			23.87270		23.73090			0.0000	477,454.00	20	858	
£ / R	On 08/09/2016	Foreign Exchange Future			24.28720		24.13710			0.0000	0.00	0	0	
£ / R	On 19/09/2016	Foreign Exchange Future			24.34010		24.18950			0.0000	0.00	0	225	
£ / R	On 19/12/2016	Foreign Exchange Future			24.80460		24.65010			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>24,239,496.30</b>	<b>1,033</b>	<b>34,934</b>
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Call			1,961.21980	2,101.538	23.95	0.9862	0.00	0	0	
£ / R	On 12/01/2016	Foreign Exchange Option	21.09	Put			6.11980	4.938	23.95	0.0138	0.00	0	0	
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Call			1,406.20190	1,519.931	19.25	0.7839	0.00	0	0	
£ / R	On 26/02/2016	Foreign Exchange Option	22.09	Put			256.20190	227.731	19.25	0.2161	0.00	0	0	
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Call			1,469.69160	1,585.848	19.12	0.7923	0.00	0	0	
£ / R	On 29/02/2016	Foreign Exchange Option	22.03	Put			246.79160	220.648	19.12	0.2077	0.00	0	0	
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Put			301.72310	271.616	19.30	0.2311	0.00	0	0	
£ / R	On 07/03/2016	Foreign Exchange Option	22.12	Call			1,465.02310	1,577.616	19.30	0.7689	0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Call			4,151.09400	4,292.669	23.60	0.9740	0.00	0	0	
£ / R	On 14/03/2016	Foreign Exchange Option	19.19	Put			26.89400	25.569	23.60	0.0260	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			4,141.27330	4,282.853	23.57	0.9738	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			27.07330	25.753	23.57	0.0262	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			4,131.45380	4,273.037	23.55	0.9736	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			27.25380	25.937	23.55	0.0264	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			2,642.17710	2,785.670	19.96	0.9206	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			77.97710	78.569	19.96	0.0794	0.00	0	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			603.92790	663.211	20.86	0.4308	0.00	0	11,000
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			1,239.72790	1,156.111	20.86	0.5692	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			3,413.86200	3,540.378	19.23	0.8930	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			182.96200	167.678	19.23	0.1070	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			3,405.21210	3,531.645	19.23	0.8923	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			184.31210	168.945	19.23	0.1077	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			3,422.51970	3,549.116	19.23	0.8936	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			181.61970	166.416	19.23	0.1064	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			2,551.79330	2,660.383	18.47	0.7404	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			674.69330	633.183	18.47	0.2596	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			2,545.29680	2,653.728	18.48	0.7394	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			678.19680	636.528	18.48	0.2606	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			1,010.35340	1,061.038	20.87	0.3924	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			2,723.25340	2,623.838	20.87	0.6076	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			3,298.37290	3,425.588	18.07	0.8365	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			361.27290	338.388	18.07	0.1635	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			2,558.30120	2,667.049	18.47	0.7414	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			671.20120	629.849	18.47	0.2586	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			2,157.86050	2,256.824	18.64	0.6690	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			968.36050	916.724	18.64	0.3310	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			2,152.51180	2,251.001	18.64	0.6679	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			973.01180	920.901	18.64	0.3321	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			2,163.53170	2,262.665	18.63	0.6700	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			964.03170	912.565	18.63	0.3300	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			2,857.46480	2,968.251	17.92	0.7276	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			847.36480	803.651	17.92	0.2724	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			2,851.28640	2,961.944	17.93	0.7267	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			851.18640	807.344	17.93	0.2733	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			2,863.66170	2,974.568	17.92	0.7285	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			843.56170	799.968	17.92	0.2715	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>56,828</b>
<b>Total £ / R</b>												<b>24,239,496.30</b>	<b>1,033</b>	<b>91,762</b>
¥ / R	On	14/03/2016	Foreign Exchange Future			0.13167		0.13052			0.0000	0.00	0	6,938
¥ / R	On	13/06/2016	Foreign Exchange Future			0.13435		0.13315			0.0000	0.00	0	4,588
¥ / R	On	19/09/2016	Foreign Exchange Future			0.13742		0.13619			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,526</b>
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			1,117.76170	1,216.278	16.67	0.8987	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			66.06170	49.078	16.67	0.1013	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			3,051.86740	3,167.352	18.83	0.9995	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.16740	0.152	18.83	0.0005	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			2,058.81240	2,173.425	18.83	0.9847	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			7.11240	6.225	18.83	0.0153	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			811.40210	871.423	17.79	0.6311	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			496.70210	436.723	17.79	0.3689	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			2,343.48090	2,455.765	16.79	0.9662	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			28.78090	21.065	16.79	0.0338	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			1,466.45680	1,561.278	17.14	0.8502	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			151.75680	126.578	17.14	0.1498	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			2,684.13090	2,797.329	17.64	0.9408	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			65.03090	55.529	17.64	0.0592	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,827.67120	1,924.061	17.34	0.8400	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			208.57120	182.261	17.34	0.1600	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			1,160.22430	1,225.078	17.69	0.6717	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			541.12430	483.278	17.69	0.3283	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>11,526</b>
€ / R	On	25/01/2016	Foreign Exchange Future			17.13540		17.02110			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			17.14890		17.03470			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			17.22720		17.11270			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			17.25290		17.13800			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			17.28950		17.17420			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			17.31570		17.20010			0.0000	692,628.00	40	69,611
€ / R	On	13/06/2016	Foreign Exchange Future			17.66620		17.54720			0.0000	0.00	0	5,522
€ / R	On	19/09/2016	Foreign Exchange Future			18.06670		17.94370			0.0000	0.00	0	6,030
€ / R	On	19/12/2016	Foreign Exchange Future			18.47200		18.34420			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>692,628.00</b>	<b>40</b>	<b>85,702</b>
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			2,412.88070	2,526.884	23.54	0.9956	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			1.78070	1.483	23.54	0.0044	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			2,402.92120	2,516.913	23.50	0.9955	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			1.82120	1.513	23.50	0.0045	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			2,392.96250	2,506.942	23.46	0.9954	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			1.86250	1.542	23.46	0.0046	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			2,174.14690	2,287.767	22.55	0.9930	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			3.04690	2.367	22.55	0.0070	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			2,104.66110	2,218.115	22.26	0.9919	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			3.56110	2.715	22.26	0.0081	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			1,528.87160	1,639.154	18.89	0.9714	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			14.17160	10.254	18.89	0.0286	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,891.10870	2,003.916	20.33	0.9858	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			6.40870	5.016	20.33	0.0142	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			1,728.72250	1,844.332	17.36	0.9622	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			16.02250	17.132	17.36	0.0378	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			1,138.14540	1,237.623	17.06	0.8735	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			85.44540	70.423	17.06	0.1265	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			1,631.32690	1,740.531	16.91	0.9450	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			33.32690	27.631	16.91	0.0550	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			1,651.60050	1,759.020	16.93	0.9307	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			47.40050	39.520	16.93	0.0693	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			4,152.71020	4,268.025	24.09	0.9961	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			2.61020	2.325	24.09	0.0039	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			4,003.30010	4,118.543	23.72	0.9953	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			3.20010	2.843	23.72	0.0047	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			3,357.57140	3,472.391	22.13	0.9890	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			7.47140	6.691	22.13	0.0110	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			707.99960	778.687	17.77	0.6345	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			407.89960	362.987	17.77	0.3655	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Call			12.42200	14.761	25.02	0.0212	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	21.90	Put			4,712.32200	4,599.061	25.02	0.9788	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			1,200.86400	1,296.135	17.22	0.8258	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			150.76400	130.435	17.22	0.1742	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			1,087.42780	1,178.815	17.26	0.7929	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			187.32780	163.115	17.26	0.2071	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Call			786.60780	861.933	17.62	0.6739	0.00	0	1,275
€ / R	On	14/03/2016	Foreign Exchange Option	16.76	Put			346.50780	306.233	17.62	0.3261	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			1,360.59900	1,460.463	17.17	0.8647	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			110.49900	94.763	17.17	0.1353	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			1,327.91900	1,426.920	17.18	0.8574	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			117.81900	101.220	17.18	0.1426	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			1,319.80580	1,418.586	17.18	0.8555	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			119.70580	102.886	17.18	0.1445	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			2,266.67830	2,379.087	18.82	0.9615	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			26.57830	23.387	18.82	0.0385	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			2,179.59650	2,291.621	18.55	0.9574	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			29.49650	25.921	18.55	0.0426	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,872.90550	1,983.153	17.59	0.9387	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			42.80550	37.453	17.59	0.0613	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			3,179.26560	3,293.884	21.59	0.9865	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			9.16560	8.184	21.59	0.0135	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			2,617.66130	2,731.238	19.89	0.9744	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			17.56130	15.538	19.89	0.0256	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			2,324.89830	2,437.540	19.00	0.9640	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			24.79830	21.840	19.00	0.0360	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			3,218.85830	3,333.526	21.71	0.9871	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			8.75830	7.826	21.71	0.0129	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			3,208.95840	3,323.614	21.68	0.9870	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			8.85840	7.914	21.68	0.0130	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			3,199.05970	3,313.703	21.65	0.9868	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			8.95970	8.003	21.65	0.0132	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			2,397.67600	2,506.659	17.14	0.9089	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			100.47600	90.459	17.14	0.0911	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			2,388.84320	2,497.736	17.14	0.9080	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			2,406.51970	2,515.590	17.14	0.9098	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			99.31970	89.390	17.14	0.0902	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			101.64320	91.536	17.14	0.0920	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			3,372.65730	3,488.227	17.37	0.9731	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			25.45730	22.027	17.37	0.0269	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,804.85650	1,903.626	17.03	0.8275	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			217.65650	197.426	17.03	0.1725	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			105.29890	96.728	16.64	0.0791	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			3,090.17680	3,204.502	16.64	0.9202	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			106.47680	97.802	16.64	0.0798	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			3,107.83320	3,222.360	16.64	0.9216	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			104.13320	95.660	16.64	0.0784	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			3,098.99890	3,213.428	16.64	0.9209	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Put			432.41040	405.361	16.95	0.2129	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Call			2,046.85120	2,137.002	17.15	0.7294	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.90	Put			602.65120	565.002	17.15	0.2706	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,992.30000	2,081.297	17.22	0.7184	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			638.10000	599.297	17.22	0.2816	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			642.10820	603.180	17.22	0.2829	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,980.33730	2,069.077	17.23	0.7159	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			646.13730	607.077	17.23	0.2841	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Call			700.95040	728.936	21.27	0.3221	0.00	0	2,912
€ / R	On	19/12/2016	Foreign Exchange Option	20.80	Put			3,156.75040	3,056.936	21.27	0.6779	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.40	Call			2,376.61040	2,477.361	16.95	0.7871	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Call			544.19060	561.978	22.46	0.2549	0.00	0	2,961
€ / R	On	19/12/2016	Foreign Exchange Option	21.90	Put			4,099.99060	3,989.978	22.46	0.7451	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,986.30820	2,075.180	17.22	0.7171	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>336,945</b>
<b>Total € / R</b>												<b>692,628.00</b>	<b>40</b>	<b>422,647</b>
AUS / R	On	15/01/2016	Foreign Exchange Future			11.44750		11.31970			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			11.53980		11.41070			0.0000	0.00	0	13,563
AUS / R	On	13/06/2016	Foreign Exchange Future			11.69270		11.56040			0.0000	0.00	0	2,608
AUS / R	On	19/09/2016	Foreign Exchange Future			11.86960		11.73370			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			12.05080		11.91220			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>16,674</b>
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			1,370.64860	1,498.420	26.86	0.9954	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.94860	0.920	26.86	0.0046	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			1,360.69000	1,488.459	26.81	0.9952	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			0.99000	0.959	26.81	0.0048	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			1,350.73310	1,478.500	26.75	0.9950	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			1.03310	1.000	26.75	0.0050	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			358.64310	432.153	17.38	0.5773	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			347.94310	292.353	17.38	0.4227	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,908.95390	2,037.165	20.97	0.9819	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			8.25390	7.365	20.97	0.0181	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			1,624.55900	1,752.130	19.77	0.9700	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			13.85900	12.330	19.77	0.0300	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			1,057.11750	1,175.630	17.28	0.9156	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			46.41750	35.830	17.28	0.0844	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,928.66450	2,056.907	21.06	0.9826	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			7.96450	7.107	21.06	0.0174	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,918.80790	2,047.035	21.02	0.9823	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			8.10790	7.235	21.02	0.0177	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			1,543.17350	1,665.625	16.70	0.9159	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			62.77350	52.925	16.70	0.0841	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			1,534.24550	1,656.549	16.69	0.9146	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			63.84550	53.849	16.69	0.0854	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			1,525.33400	1,647.486	16.68	0.9133	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			64.93400	54.786	16.68	0.0867	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			125.33640	111.032	16.58	0.1256	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			1,650.63160	1,772.037	16.57	0.8730	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			126.93160	112.437	16.57	0.1270	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			1,667.45690	1,789.239	16.59	0.8757	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			123.75690	109.639	16.59	0.1243	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			1,659.03640	1,780.632	16.58	0.8744	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			1,510.54540	1,625.420	16.36	0.8000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			258.34540	234.620	16.36	0.2000	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			1,502.92750	1,617.577	16.35	0.7985	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			260.72750	236.777	16.35	0.2015	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			1,495.32970	1,609.749	16.34	0.7969	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			263.12970	238.949	16.34	0.2031	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>600</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>17,274</b>
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.40090		11.29200			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.60360		11.49150			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			120.95220	95.511	15.24	0.2090	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			617.20630	701.730	15.23	0.7989	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			115.20630	90.830	15.23	0.2011	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			610.05530	694.050	15.23	0.7950	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			118.05530	93.150	15.23	0.2050	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			602.95220	686.411	15.24	0.7910	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			844.24150	922.029	15.48	0.7516	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			222.74150	188.429	15.48	0.2484	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			837.46180	914.884	15.48	0.7488	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			225.96180	191.285	15.48	0.2512	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			830.71640	907.772	15.48	0.7459	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			229.21640	194.172	15.48	0.2541	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CHF / R	On	14/03/2016	Foreign Exchange Future			16.02070		15.91710			0.0000	0.00	0	6,452
CHF / R	On	13/06/2016	Foreign Exchange Future			16.37280		16.26650			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			1,107.21320	1,183.637	18.37	0.8010	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			180.11320	152.937	18.37	0.1990	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			1,099.91300	1,176.068	18.38	0.7987	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			182.81300	155.368	18.38	0.2013	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			1,092.64270	1,168.528	18.39	0.7963	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			185.54270	157.828	18.39	0.2037	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			2,050.56870	2,137.916	18.80	0.8609	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			174.06870	155.116	18.80	0.1391	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			2,042.16510	2,129.388	18.80	0.8598	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			175.66510	156.588	18.80	0.1402	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			2,033.77350	2,120.869	18.79	0.8586	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			177.27350	158.069	18.79	0.1414	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,452</b>
CNH / R	On	14/03/2016	Foreign Exchange Future			2.38410		2.36860			0.0000	0.00	0	158
CNH / R	On	13/06/2016	Foreign Exchange Future			2.40320		2.38890			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,900.87100	2,027.937	19.15	0.8352	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			214.87100	186.937	19.15	0.1648	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,821.35780	1,946.493	19.12	0.8222	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			235.35780	205.493	19.12	0.1778	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,981.79390	2,110.711	19.18	0.8476	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			195.79390	169.711	19.18	0.1524	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			2,276.35360	2,375.756	18.83	0.7659	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			487.35360	443.756	18.83	0.2341	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			2,205.34710	2,303.110	18.81	0.7549	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			516.34710	471.110	18.81	0.2451	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			2,135.53050	2,231.636	18.80	0.7438	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			546.53050	499.636	18.80	0.2562	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>158</b>
DKK / R	On	14/03/2016	Foreign Exchange Future			2.32780		2.31230			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.37690		2.36080			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,872.11970	1,997.164	20.38	0.8191	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			249.11970	219.164	20.38	0.1809	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,795.84060	1,918.811	20.39	0.8054	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			272.84060	240.811	20.39	0.1946	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,949.94030	2,076.988	20.37	0.8323	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			226.94030	198.988	20.37	0.1677	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			3,117.34140	3,241.555	20.55	0.8497	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			309.34140	272.555	20.55	0.1503	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			3,038.57420	3,162.376	20.59	0.8409	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			330.57420	293.376	20.59	0.1591	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			2,960.82990	3,084.281	20.64	0.8319	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			352.82990	315.281	20.64	0.1681	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/03/2016	Foreign Exchange Future			0.15140		0.15140			0.0000	0.00	0	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.15070		0.15070			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.15070		0.15070			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,266</b>
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07050		0.06990			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06700		0.06670			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06480		0.06410			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			10.81180		10.69620			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			10.94220		10.82510			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			11.09240		10.97290			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			1,560.18480	1,675.164	16.73	0.9883	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			3.98480	3.364	16.73	0.0117	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			1,550.25760	1,665.224	16.68	0.9881	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			4.05760	3.424	16.68	0.0119	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			1,540.33170	1,655.285	16.62	0.9879	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			4.13170	3.484	16.62	0.0121	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,835.66810	1,950.913	16.67	0.9633	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			20.56810	18.713	16.67	0.0367	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,854.93910	1,970.292	16.72	0.9644	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			19.83910	18.092	16.72	0.0356	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,845.30060	1,960.600	16.69	0.9638	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			20.20060	18.400	16.69	0.0362	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			1,594.77620	1,704.195	15.37	0.9007	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			81.87620	71.795	15.37	0.0993	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			1,586.10710	1,695.344	15.36	0.8994	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			83.20710	72.944	15.36	0.1006	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			1,577.45500	1,686.508	15.36	0.8980	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			84.55500	74.108	15.36	0.1020	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09430		1.09460			0.0000	0.00	0	4,406
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09740		1.09770			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10150		1.10180			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>
RAIN	On	13/06/2016	Foreign Exchange Future			27,712.78000		27,526.52000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Future			11.17800		11.07460			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			11.34550		11.24050			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,119.47020	1,220.898	16.71	0.9388	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			24.87020	22.898	16.71	0.0612	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,110.30640	1,211.313	16.66	0.9377	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			25.70640	23.313	16.66	0.0623	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,101.16570	1,201.736	16.61	0.9366	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			26.56570	23.736	16.61	0.0634	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			1,150.44130	1,237.909	16.13	0.8477	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			119.94130	102.409	16.13	0.1523	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			1,166.42440	1,254.566	16.14	0.8517	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			115.92440	99.066	16.14	0.1483	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			1,158.42020	1,246.138	16.13	0.8498	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			117.92020	100.638	16.13	0.1502	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/03/2016	Foreign Exchange Future			5.30320		5.28410			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			5.25570		5.24540			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			801.12560	819.422	20.41	0.9683	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			7.02560	6.222	20.41	0.0317	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			791.36370	809.642	20.31	0.9672	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			7.26370	6.442	20.31	0.0328	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			781.61020	799.871	20.21	0.9661	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			7.51020	6.671	20.21	0.0339	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			551.94060	562.642	17.64	0.8145	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			66.54060	66.942	17.64	0.1855	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			543.89280	554.547	17.61	0.8101	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			68.49280	68.847	17.61	0.1899	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			535.89060	546.496	17.58	0.8056	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			70.49060	70.796	17.58	0.1944	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.37140		1.34950			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.31070		1.28600			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total Futures</b>												<b>139415512.40</b>	<b>8,280</b>	<b>1,265,351</b>
<b>Total Options</b>												<b>2215473.01</b>	<b>4,810</b>	<b>1,917,456</b>
<b>Grand Total:</b>												<b>141,630,985.41</b>	<b>13,090</b>	<b>3,182,807</b>