



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: 09/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/12/2015 Foreign Exchange Future			14.54480		14.67130			0.0000	1,934,458.40	133	0
\$ / R On 11/12/2015 Foreign Exchange Future			14.54480		14.67130			0.0000	3,735,802,790.40	256,848	308,673
\$ / R On 17/12/2015 Foreign Exchange Future			14.55440		14.68460			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			14.56030		14.69530			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.56340		14.69820			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.58500		14.71800			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.62770		14.75750			0.0000	73,138.50	5	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			14.63020		14.76000			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.63530		14.76520			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.66550		14.79580			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.67060		14.80090			0.0000	4,694,592.00	320	320
\$ / R On 12/02/2016 Foreign Exchange Future			14.70590		14.83680			0.0000	147,059.00	10	106
\$ / R On 19/02/2016 Foreign Exchange Future			14.72380		14.85480			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.73910		14.87030			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			14.74160		14.87280			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			14.74930		14.88060			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			14.75440		14.88570			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			14.76720		14.89860			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			14.77740		14.90890			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.78510		14.91680			0.0000	4,051,974,935.80	274,058	399,602
\$ / R On 16/03/2016 Foreign Exchange Future			14.79020		14.92210			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	23/03/2016	Foreign Exchange Future			14.80810		14.94050			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.82350		14.95630			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.87480		15.00890			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.89530		15.02990			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.93110		15.06670			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.97470		15.11140			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			14.98490		15.12190			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			15.00030		15.13770			0.0000	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Future			15.00540		15.14300			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			15.00800		15.14560			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			15.01830		15.15660			0.0000	16,430,020.20	1,094	32,981
\$ / R	On	28/06/2016	Foreign Exchange Future			15.05960		15.19820			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.13940		15.27860			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.18070		15.32020			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.22200		15.36180			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.25230		15.39230			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.25780		15.39790			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.27730		15.40760			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.28850		15.40580			0.0000	0.00	0	19,437
\$ / R	On	28/09/2016	Foreign Exchange Future			15.31380		15.40160			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.39240		15.38870			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.48510		15.37350			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.53000		15.37420			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.54390		15.39210			0.0000	108,807.30	7	3,099
\$ / R	On	13/03/2017	Foreign Exchange Future			15.77790		15.69150			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			16.05090		16.04090			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>7,811,165,801.60</b>	<b>532,475</b>	<b>772,025</b>
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			482.24420	355.615	21.55	0.9859	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			0.94420	0.815	21.55	0.0141	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00110	0.000	22.14	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,098.70110	6,225.200	22.14	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			0.34030	0.078	29.37	0.0009	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			899.04030	1,025.278	29.37	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			0.07610	0.029	32.68	0.0003	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,128.77610	1,255.229	32.68	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.00960	0.009	44.75	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,828.70960	1,955.209	44.75	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			11.86650	2.371	21.51	0.0270	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			340.56650	457.571	21.51	0.9730	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			1.89440	0.316	25.49	0.0038	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			630.59440	755.516	25.49	0.9962	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			0.92510	0.163	27.22	0.0019	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			749.62510	875.363	27.22	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			33.61040	8.337	19.26	0.0877	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			192.31040	293.537	19.26	0.9123	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		31.65630	7.733	19.39	0.0818	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		200.35630	302.933	19.39	0.9182	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		14.29230	2.948	21.11	0.0332	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		312.99230	428.148	21.11	0.9668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		200.09350	93.506	16.04	0.6048	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		28.79350	48.706	16.04	0.3952	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		71.07220	22.102	17.53	0.2086	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		99.77220	177.302	17.53	0.7914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		53.69300	15.218	18.20	0.1507	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		132.39300	220.418	18.20	0.8493	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		378.87780	254.119	18.04	0.8993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		7.57780	9.319	18.04	0.1007	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		313.50880	192.046	17.34	0.8285	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		12.20880	17.246	17.34	0.1715	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		286.23900	167.008	17.04	0.7880	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		14.93900	22.208	17.04	0.2120	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		436.31180	310.170	18.64	0.9385	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		5.01180	5.370	18.64	0.0615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		407.46510	281.891	18.34	0.9210	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		6.16510	7.091	18.34	0.0790	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		397.90480	272.572	18.24	0.9143	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		6.60480	7.772	18.24	0.0857	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		583.07060	456.066	20.14	0.9838	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		1.77060	1.265	20.14	0.0162	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		553.48030	426.500	19.84	0.9786	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		2.18030	1.700	19.84	0.0214	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		475.09900	348.482	19.04	0.9563	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		3.79900	3.682	19.04	0.0437	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		662.31800	535.371	20.94	0.9923	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		1.01800	0.571	20.94	0.0077	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		632.55230	505.571	20.64	0.9898	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		1.25230	0.771	20.64	0.0102	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		622.64200	495.651	20.54	0.9888	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		1.34200	0.851	20.54	0.0112	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		751.84880	625.031	21.83	0.9968	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		0.54880	0.231	21.83	0.0032	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		721.97390	595.113	21.53	0.9957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		0.67390	0.313	21.53	0.0043	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		672.25020	545.317	21.04	0.9930	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		0.95020	0.517	21.04	0.0070	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		841.62430	714.893	22.73	0.9987	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		0.32430	0.093	22.73	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		831.64260	704.903	22.63	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		0.34260	0.103	22.63	0.0015	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		761.81260	635.009	21.93	0.9971	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		0.51260	0.209	21.93	0.0029	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			991.44680	864.839	25.40	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			0.14680	0.039	25.40	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			951.48040	824.847	24.61	0.9993	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			0.18040	0.047	24.61	0.0007	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			871.57550	744.869	23.04	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			0.27550	0.069	23.04	0.0010	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			1,031.41990	904.833	26.19	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			0.11990	0.033	26.19	0.0004	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			1,021.42610	894.834	25.99	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			0.12610	0.035	25.99	0.0005	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			1,011.43260	884.836	25.80	0.9995	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			0.13260	0.036	25.80	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			1,071.39830	944.828	26.98	0.9996	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			0.09830	0.028	26.98	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			1,051.40850	924.830	26.58	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			0.10850	0.030	26.58	0.0004	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			1,041.41410	914.832	26.39	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			0.11410	0.032	26.39	0.0004	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			1,171.36080	1,044.819	28.95	0.9998	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			0.06080	0.019	28.95	0.0002	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			1,151.36680	1,024.821	28.55	0.9997	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			0.06680	0.020	28.55	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			1,081.39360	954.827	27.17	0.9996	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			0.09360	0.027	27.17	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			1,291.33510	1,164.813	31.31	0.9998	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			0.03510	0.013	31.31	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			1,271.33840	1,144.813	30.91	0.9998	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			0.03840	0.013	30.91	0.0002	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			1,231.34600	1,104.815	30.13	0.9998	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			0.04600	0.015	30.13	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			1,361.32580	1,234.810	32.69	0.9999	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			0.02580	0.010	32.69	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			1,351.32690	1,224.810	32.49	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			0.02690	0.010	32.49	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			1,311.33210	1,184.812	31.70	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			0.03210	0.012	31.70	0.0001	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,451.31760	1,324.808	34.46	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			0.01760	0.008	34.46	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,421.31990	1,294.808	33.87	0.9999	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			0.01990	0.008	33.87	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,391.32260	1,264.809	33.28	0.9999	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			0.02260	0.009	33.28	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,501.31560	1,374.807	35.44	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			0.01560	0.007	35.44	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,471.31620	1,344.807	34.85	0.9999	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			0.01620	0.007	34.85	0.0001	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,461.31680	1,334.807	34.66	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		0.01680	0.007	34.66	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,621.31390	1,494.802	36.31	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.01390	0.002	36.31	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,571.31460	1,444.805	36.82	0.9999	0.00	0	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		0.01460	0.005	36.82	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,521.31530	1,394.806	35.84	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		0.01530	0.006	35.84	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,811.31160	1,684.800	34.29	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		0.01160	0.000	34.29	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,771.31200	1,644.800	34.72	1.0000	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		0.01200	0.000	34.72	0.0000	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,671.31320	1,544.801	35.78	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		0.01320	0.001	35.78	0.0000	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,901.31070	1,774.800	33.34	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		0.01070	0.000	33.34	0.0000	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,871.31100	1,744.800	33.66	1.0000	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		0.01100	0.000	33.66	0.0000	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,821.31150	1,694.800	34.19	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		0.01150	0.000	34.19	0.0000	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		2,071.30920	1,944.800	31.53	1.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		0.00920	0.000	31.53	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,971.31010	1,844.800	32.59	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		0.01010	0.000	32.59	0.0000	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,911.31060	1,784.800	33.23	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		0.01060	0.000	33.23	0.0000	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		2,111.30890	1,984.800	31.11	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		0.00890	0.000	31.11	0.0000	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		2,101.30900	1,974.800	31.22	1.0000	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		0.00900	0.000	31.22	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		2,091.30910	1,964.800	31.32	1.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		0.00910	0.000	31.32	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,491.30650	2,364.800	27.08	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.00650	0.000	27.08	0.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,471.30670	2,344.800	27.29	1.0000	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.00670	0.000	27.29	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		2,171.30850	2,044.800	30.47	1.0000	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		0.00850	0.000	30.47	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,571.30610	2,444.800	26.23	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.00610	0.000	26.23	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,521.30640	2,394.800	26.76	1.0000	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.00640	0.000	26.76	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,511.30640	2,384.800	26.86	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.00640	0.000	26.86	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,721.30540	2,594.800	24.64	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.00540	0.000	24.64	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	11/12/2015	Foreign Exchange Option	12.00	Call			2,671.30570	2,544.800	25.17	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.00570	0.000	25.17	0.0000	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,631.30580	2,504.800	25.59	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.00580	0.000	25.59	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,921.30460	2,794.800	22.51	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.00460	0.000	22.51	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,871.30480	2,744.800	23.04	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.00480	0.000	23.04	0.0000	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,771.30520	2,644.800	24.10	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.00520	0.000	24.10	0.0000	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			3,271.30000	3,144.800	21.45	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.00000	0.000	21.45	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			3,071.30080	2,944.800	21.45	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.00080	0.000	21.45	0.0000	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			3,061.30100	2,934.800	21.45	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.00100	0.000	21.45	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,721.30000	3,594.800	21.45	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	21.45	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,671.30000	3,544.800	21.45	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.00000	0.000	21.45	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			5,471.30000	5,344.800	21.46	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00000	0.000	21.46	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			5,421.30000	5,294.800	21.46	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00000	0.000	21.46	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			3,471.30000	3,344.800	21.45	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.00000	0.000	21.45	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,521.30000	5,394.800	21.46	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00000	0.000	21.46	0.0000	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call			320.33140	212.720	14.94	0.6780	0.00	0	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put			45.73140	68.320	14.94	0.3220	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call			312.37870	205.751	14.89	0.6670	0.00	0	10,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put			47.77870	71.351	14.89	0.3330	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,895.30780	3,760.300	29.89	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.00780	0.000	29.89	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,555.30800	3,420.300	30.20	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.00800	0.000	30.20	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			3,545.30800	3,410.300	30.21	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.00800	0.000	30.21	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			562.72880	439.640	14.98	0.8569	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			17.42880	29.340	14.98	0.1431	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			0.02370	0.044	31.80	0.0002	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,174.72370	3,309.744	31.80	0.9998	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			725.50830	596.939	15.03	0.9272	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			7.30830	13.539	15.03	0.0728	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call			334.66520	233.671	14.49	0.6369	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put			66.46520	100.271	14.49	0.3631	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			803.43440	672.126	15.13	0.9503	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			5.07720	8.245	15.14	0.0473	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			5.23440	8.726	15.13	0.0497	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			744.68570	615.560	15.05	0.9337	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			6.48570	12.160	15.05	0.0663	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			735.08650	606.234	15.04	0.9305	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			6.88650	12.834	15.04	0.0695	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			813.27720	681.645	15.14	0.9527	0.00	0	15,000
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			810.12500	682.401	14.24	0.9217	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			12.12500	17.401	14.24	0.0783	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,221.62630	1,089.120	16.23	0.9800	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			3.62630	4.120	16.23	0.0200	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			979.33160	855.575	14.53	0.9092	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			21.83160	27.875	14.53	0.0908	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,831.54270	1,701.801	16.26	0.9934	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			1.54270	1.601	16.26	0.0066	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			200.00920	153.144	16.00	0.3235	0.00	0	20,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			434.80920	517.844	16.00	0.6765	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			810.82400	696.319	14.66	0.8351	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			45.62400	61.019	14.66	0.1649	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call			726.99980	617.109	14.73	0.7933	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put			61.79980	81.809	14.73	0.2067	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Call			501.43690	409.451	14.97	0.6420	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.40	Put			136.23690	174.151	14.97	0.3580	0.00	0	10,000
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,310.76520	1,185.746	14.68	0.9414	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			14.96520	20.246	14.68	0.0586	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			508.99030	424.011	15.16	0.6014	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			193.19030	238.511	15.16	0.3986	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			204.89760	163.432	16.41	0.3010	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			569.09760	657.932	16.41	0.6990	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,829.80970	1,699.880	15.57	0.9855	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			4.00970	4.380	15.57	0.0145	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,690.98220	1,561.357	15.02	0.9805	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			5.18220	5.857	15.02	0.0195	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			163.49290	129.038	16.76	0.2482	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			687.69290	783.538	16.76	0.7518	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,996.33240	2,865.951	20.15	0.9986	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.53240	0.451	20.15	0.0014	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			667.69810	570.612	15.06	0.7027	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			126.79810	160.012	15.06	0.2973	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			1,095.33650	975.800	14.77	0.8877	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			34.43650	45.200	14.77	0.1123	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,237.49430	3,106.693	19.97	0.9979	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.69430	0.793	19.97	0.0021	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			206.29380	170.375	17.03	0.2724	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			769.49380	864.475	17.03	0.7276	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call		730.91270	639.122	15.22	0.6793	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		176.11270	215.322	15.22	0.3207	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		391.08280	334.287	16.03	0.4440	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		446.28280	520.487	16.03	0.5560	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		1,010.29790	900.035	14.88	0.8083	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		85.49790	106.235	14.88	0.1917	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		196.68880	166.290	17.53	0.2446	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		966.38880	1,067.190	17.53	0.7554	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		3,072.12910	2,941.070	18.87	0.9953	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		1.82910	1.970	18.87	0.0047	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		1,406.33110	1,284.711	14.81	0.9060	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		36.03110	45.611	14.81	0.0940	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		445.74640	384.617	15.89	0.4776	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		415.44640	485.517	15.89	0.5224	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call		546.58030	473.147	15.61	0.5486	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put		323.78030	381.547	15.61	0.4514	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		585.16510	508.894	15.50	0.5695	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		304.56510	359.594	15.50	0.4305	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		1,055.15710	945.276	14.82	0.8048	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		94.55710	115.976	14.82	0.1952	0.00	0	100
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call		594.32270	518.147	15.55	0.5708	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put		308.62270	363.747	15.55	0.4292	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call		588.75190	513.064	15.56	0.5671	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put		313.05190	368.664	15.56	0.4329	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call		583.21870	508.021	15.57	0.5635	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put		317.51870	373.621	15.57	0.4365	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call		586.26340	512.490	15.59	0.5565	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put		337.66340	395.290	15.59	0.4435	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		2,388.56970	2,258.024	16.63	0.9777	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		9.66970	10.624	16.63	0.0223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		3,867.72900	3,735.968	19.99	0.9981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		0.92900	0.868	19.99	0.0019	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		3,368.91890	3,237.245	18.86	0.9954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		2.11890	2.145	18.86	0.0046	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		3,319.09850	3,187.444	18.75	0.9949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		2.29850	2.344	18.75	0.0051	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		6.46910	4.785	24.73	0.0080	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		5,319.66910	5,449.685	24.73	0.9920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		162.52040	140.318	18.56	0.1894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,395.72040	1,505.218	18.56	0.8106	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		119.80930	102.544	19.20	0.1434	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		1,703.00930	1,817.444	19.20	0.8566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		96.10460	81.981	19.64	0.1173	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		1,929.30460	2,046.881	19.64	0.8827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		231.17630	200.815	17.77	0.2585	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		1,064.37630	1,165.714	17.77	0.7415	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Call			211.55490	183.479	17.97	0.2393	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.85	Put			1,144.75490	1,248.379	17.97	0.7607	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			168.29280	145.387	18.48	0.1955	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,361.49280	1,470.287	18.48	0.8045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			361.09170	315.701	16.77	0.3756	0.00	0	350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			694.29170	780.601	16.77	0.6244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			354.72100	310.050	16.81	0.3703	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			707.92100	794.950	16.81	0.6297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			264.21910	230.061	17.48	0.2899	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			947.41910	1,044.961	17.48	0.7101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			563.77770	494.904	15.80	0.5278	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			396.97770	459.804	15.80	0.4722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			491.61820	432.305	16.06	0.4789	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			474.81820	547.205	16.06	0.5211	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			438.72710	384.878	16.33	0.4387	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			551.92710	629.778	16.33	0.5613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			701.34260	620.252	15.49	0.6121	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			284.54260	335.152	15.49	0.3879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			649.29260	572.606	15.60	0.5816	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			322.49260	377.506	15.60	0.4184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			589.54290	518.237	15.73	0.5445	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			372.74290	433.137	15.73	0.4555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			888.39150	793.529	15.13	0.7089	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			181.59150	218.430	15.13	0.2911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			820.58910	730.363	15.25	0.6760	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			213.78910	255.263	15.25	0.3240	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Call			719.32840	636.777	15.45	0.6223	0.00	0	1,676
\$ / R	On	14/03/2016	Foreign Exchange Option	14.47	Put			272.52840	321.677	15.45	0.3777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,044.49130	938.759	14.92	0.7738	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			127.69130	153.659	14.92	0.2262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			967.90720	867.123	14.99	0.7439	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			151.10720	182.023	14.99	0.2561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			895.35780	800.042	15.12	0.7121	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			178.55780	214.942	15.12	0.2879	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,239.31090	1,125.642	14.85	0.8369	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			82.51090	100.542	14.85	0.1631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,091.79020	983.920	14.90	0.7906	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			114.99020	138.820	14.90	0.2094	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Call			1,083.83930	976.319	14.90	0.7879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.95	Put			117.03930	141.219	14.90	0.2121	0.00	0	32,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,420.87090	1,301.654	14.78	0.8827	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			54.07090	66.554	14.78	0.1173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,350.61500	1,233.355	14.81	0.8663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			63.81500	78.255	14.81	0.1337	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,247.73830	1,133.776	14.84	0.8393	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			80.93830	98.676	14.84	0.1607	0.00	0	4,350

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,745.53280	1,618.000	14.95	0.9354	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			28.73280	32.900	14.95	0.0646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,688.29540	1,561.261	14.81	0.9294	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			31.49540	36.161	14.81	0.0706	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,465.40500	1,345.060	14.77	0.8922	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			48.60500	59.960	14.77	0.1078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			2,132.29160	2,002.484	15.91	0.9647	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			15.49160	17.384	15.91	0.0353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,986.35210	1,857.216	15.55	0.9556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			19.55210	22.116	15.55	0.0444	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,841.44330	1,713.185	15.19	0.9443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			24.64330	28.085	15.19	0.0557	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,663.43130	2,532.305	17.20	0.9849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			6.63130	7.205	17.20	0.0151	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,377.28060	2,246.693	16.51	0.9761	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			10.48060	11.593	16.51	0.0239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			2,190.90920	2,060.880	16.05	0.9678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			14.10920	15.780	16.05	0.0322	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,871.54590	2,740.186	17.70	0.9892	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			4.74590	5.086	17.70	0.0108	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,861.62240	2,730.271	17.68	0.9891	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			4.82240	5.171	17.68	0.0109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,812.02340	2,680.720	17.56	0.9881	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			5.22340	5.620	17.56	0.0119	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,970.84310	2,839.403	17.94	0.9908	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			4.04310	4.303	17.94	0.0092	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,921.18080	2,789.779	17.82	0.9901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			4.38080	4.679	17.82	0.0099	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,881.47070	2,750.101	17.73	0.9894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			4.67070	5.001	17.73	0.0106	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			3,119.97690	2,988.434	18.30	0.9929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			3.17690	3.334	18.30	0.0071	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			3,090.13400	2,958.613	18.23	0.9925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			3.33400	3.513	18.23	0.0075	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			3,010.59150	2,879.124	18.04	0.9914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			3.79150	4.024	18.04	0.0086	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			636.62790	561.881	15.71	0.5693	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			344.52790	401.681	15.71	0.4307	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,619.27480	1,494.358	14.78	0.9172	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			37.17480	44.158	14.78	0.0828	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,348.17990	1,232.961	14.92	0.8507	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			77.67990	94.861	14.92	0.1493	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			498.59850	441.771	16.29	0.4678	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			528.09850	603.671	16.29	0.5322	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			416.27930	369.092	16.83	0.3977	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			709.97930	795.592	16.83	0.6023	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			235.23590	207.213	18.20	0.2464	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,238.93590	1,343.713	18.20	0.7536	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			3,160.56110	3,027.991	17.83	0.9911	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			4.26110	4.491	17.83	0.0089	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,515.35130	1,396.375	14.84	0.8818	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			59.05130	72.875	14.84	0.1182	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,198.02130	1,094.552	15.16	0.7693	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			159.12130	189.752	15.16	0.2307	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			432.60620	388.620	17.24	0.3832	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			843.70620	933.820	17.24	0.6168	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,609.52730	1,491.670	14.97	0.8666	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			79.62730	96.370	14.97	0.1334	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			390.22070	351.832	17.71	0.3433	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,020.32070	1,116.532	17.71	0.6567	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			255.63110	230.223	18.87	0.2388	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,515.73110	1,624.923	18.87	0.7612	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,235.41490	3,101.228	16.82	0.9892	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			5.51490	5.928	16.82	0.0108	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			1,055.22300	966.022	15.48	0.6897	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			268.52300	314.922	15.48	0.3103	9,447.67	30	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			477.80260	433.963	17.43	0.3895	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			921.10260	1,012.863	17.43	0.6105	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,710.18700	1,593.528	15.02	0.8560	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			98.78700	118.828	15.02	0.1440	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			371.18100	340.118	18.59	0.3008	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,389.78100	1,495.418	18.59	0.6992	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			269.60220	245.380	19.54	0.2263	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			1,858.20220	1,970.680	19.54	0.7737	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,318.64350	3,182.493	16.10	0.9869	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			7.24350	7.793	16.10	0.0131	0.00	0	250
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			821.85900	753.787	16.28	0.5614	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			519.95900	588.887	16.28	0.4386	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,949.78620	2,814.812	15.20	0.9767	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			12.08620	14.512	15.20	0.0233	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			583.46910	535.714	17.33	0.4279	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			895.76910	985.414	17.33	0.5721	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Call			964.17540	888.518	15.99	0.6176	0.00	0	0
\$ / R	On	08/06/2016	Foreign Exchange Option	14.60	Put			421.17540	483.118	15.99	0.3824	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Call			489.86630	450.139	17.93	0.3691	0.00	0	8,219
\$ / R	On	08/06/2016	Foreign Exchange Option	15.78	Put			1,126.86630	1,224.739	17.93	0.6309	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,934.66400	1,812.840	15.04	0.8840	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			79.06400	94.840	15.04	0.1160	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,925.81650	1,804.204	15.04	0.8826	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			80.21650	96.204	15.04	0.1174	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,916.98250	1,795.582	15.03	0.8812	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			81.38250	97.582	15.03	0.1188	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		3,008.15430	2,872.267	15.09	0.9777	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		11.55430	13.967	15.09	0.0223	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,938.25110	1,816.543	15.03	0.8817	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		81.65110	98.243	15.03	0.1183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,739.19730	1,623.522	15.04	0.8470	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		112.59730	135.222	15.04	0.1530	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		2,027.10760	1,903.316	15.03	0.8949	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		70.50760	85.016	15.03	0.1051	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,947.07860	1,825.154	15.03	0.8831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		80.47860	96.854	15.03	0.1169	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		814.86670	749.429	16.48	0.5434	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		588.26670	661.129	16.48	0.4566	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,929.43910	1,807.950	15.03	0.8803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		82.83910	99.650	15.03	0.1197	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,764.70970	1,647.735	15.02	0.8521	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		108.10970	129.435	15.02	0.1479	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		396.93750	365.772	18.75	0.3047	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,470.33750	1,577.472	18.75	0.6953	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Call		1,194.76830	1,102.298	15.49	0.7016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.25	Put		288.16830	333.998	15.49	0.2984	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		852.86190	784.921	16.37	0.5615	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		546.26190	616.621	16.37	0.4385	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		274.74030	251.562	19.84	0.2199	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,048.14030	2,163.262	19.84	0.7801	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		782.90190	719.608	16.59	0.5278	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		626.30190	701.308	16.59	0.4722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Call		425.04680	391.551	18.51	0.3233	0.00	0	3,000
\$ / R	On	13/06/2016	Foreign Exchange Option	16.10	Put		1,368.44680	1,473.251	18.51	0.6767	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		144.87780	135.870	21.69	0.1252	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,158.27780	3,287.570	21.69	0.8748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		340.09320	313.203	19.29	0.2658	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,713.49320	1,824.903	19.29	0.7342	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		293.26300	268.504	19.68	0.2328	620,244.01	2,310	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		1,946.66300	2,060.204	19.68	0.7672	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,291.51830	2,162.715	15.05	0.9276	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		44.91830	54.415	15.05	0.0724	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,208.47750	2,081.071	15.04	0.9184	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		51.87750	62.771	15.04	0.0816	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		256.13990	234.553	20.02	0.2068	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,159.53990	2,276.253	20.02	0.7932	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,815.23620	1,701.073	15.15	0.8477	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		117.03620	141.473	15.15	0.1523	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		364.42160	336.628	19.44	0.2711	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,786.22160	1,897.028	19.44	0.7289	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		294.87890	271.352	20.01	0.2250	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,136.67890	2,251.752	20.01	0.7750	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,406.22510	3,268.340	15.31	0.9860	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		8.02510	8.740	15.31	0.0140	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,908.45370	1,799.741	15.26	0.8426	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		129.85370	160.341	15.26	0.1574	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		352.01810	325.424	20.13	0.2447	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,203.41810	2,316.024	20.13	0.7553	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		305.17550	281.929	20.55	0.2156	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,476.57550	2,592.529	20.55	0.7844	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,487.15610	3,349.025	14.78	0.9853	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		8.55610	9.625	14.78	0.0147	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,654.82810	2,525.414	14.24	0.9435	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		34.62810	44.714	14.24	0.0565	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		777.69750	727.660	17.66	0.4681	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		977.49750	1,066.960	17.66	0.5319	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		338.68820	313.679	20.83	0.2212	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,676.88820	2,791.679	20.83	0.7788	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		310.15070	286.960	21.13	0.2041	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		2,878.35070	2,994.960	21.13	0.7959	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,571.09390	3,432.546	14.35	0.9846	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		9.29390	10.546	14.35	0.0154	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		2,002.09530	1,896.731	15.24	0.8404	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		140.29530	174.731	15.24	0.1596	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,881.25760	1,783.182	15.49	0.8078	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		188.95760	230.882	15.49	0.1922	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		357.39330	331.871	20.87	0.2271	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,705.09330	2,819.571	20.87	0.7729	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		349.48350	324.426	20.95	0.2225	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,757.18350	2,872.126	20.95	0.7775	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		2,035.30880	1,929.592	15.16	0.8409	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		143.00880	177.292	15.16	0.1591	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,828.83780	1,733.143	15.61	0.7942	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		210.93780	255.343	15.61	0.2058	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		427.63460	398.081	20.31	0.2657	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		2,329.73460	2,440.281	20.31	0.7343	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		2,224.48810	2,118.407	14.71	0.8738	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		106.88810	131.107	14.71	0.1262	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		2,216.22130	2,110.495	14.73	0.8723	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		108.62130	133.195	14.73	0.1277	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		2,207.97370	2,102.606	14.75	0.8708	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		110.37370	135.306	14.75	0.1292	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		386.15290	365.981	20.83	0.2409	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,680.35290	2,777.481	20.83	0.7591	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		2,216.32880	2,122.272	14.69	0.8724	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		110.52880	133.772	14.69	0.1276	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		2,208.10920	2,114.394	14.71	0.8710	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		112.30920	135.894	14.71	0.1290	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	17.50	Call			415.27690	393.951	20.58	0.2572	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,509.47690	2,605.451	20.58	0.7428	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,266.04700	2,170.001	14.58	0.8812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			100.24700	121.501	14.58	0.1188	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,224.56790	2,130.174	14.68	0.8739	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			108.76790	131.674	14.68	0.1261	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			331.32170	320.477	21.57	0.2092	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,179.72170	3,256.677	21.57	0.7908	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			314.47430	305.343	21.81	0.1997	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,322.87430	3,401.543	21.81	0.8003	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,612.37820	3,525.046	13.92	0.9842	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			10.77820	11.246	13.92	0.0158	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			2,058.48240	1,997.507	15.07	0.8413	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			156.88240	183.707	15.07	0.1587	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			318.57430	326.124	22.58	0.1978	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,779.87430	3,783.724	22.58	0.8022	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,601.48460	3,604.528	13.67	0.9836	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			12.78460	12.128	13.67	0.0164	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,065.79010	2,078.672	14.83	0.8441	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			177.09010	186.272	14.83	0.1559	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			323.76450	331.749	22.43	0.2015	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,705.06450	3,709.349	22.43	0.7985	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			329.94020	354.547	23.58	0.1969	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,356.44020	4,269.447	23.58	0.8031	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,588.96590	3,698.258	13.43	0.9830	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			15.46590	13.158	13.43	0.0170	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,073.32010	2,168.763	14.44	0.8495	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			199.82010	183.663	14.44	0.1505	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,781.74020	2,918.565	11.83	0.9630	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			47.54020	28.565	11.83	0.0370	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,772.80160	2,909.411	11.86	0.9621	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			48.60160	29.411	11.86	0.0379	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,763.87990	2,900.275	11.88	0.9612	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			49.67990	30.275	11.88	0.0388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,244.21980	2,389.045	14.40	0.8718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			162.11980	155.145	14.40	0.1282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,104.36630	2,248.871	14.85	0.8440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			212.26630	204.971	14.85	0.1560	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Call			0.00000	435.824	23.09	0.2298	1,006,753.21	2,310	2,310
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,760.22370	4,652.900	24.67	0.8004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,609.55230	3,757.587	13.27	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			17.45230	13.687	13.27	0.0173	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,259.42350	2,404.290	14.35	0.8746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			157.32350	150.390	14.35	0.1254	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.00	Put			0.00000	3,891.924	23.09	0.7702	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,251.81030	2,396.656	14.37	0.8732	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	13.30	Put			159.71030	152.756	14.37	0.1268	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			344.92720	389.888	24.56	0.2015	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,702.82720	4,595.988	24.56	0.7985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			342.32370	386.800	24.67	0.1996	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,376.64730	1,452.604	17.55	0.5954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,025.14730	1,014.704	17.55	0.4046	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,372.74740	1,448.534	17.57	0.5941	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,031.24740	1,020.634	17.57	0.4059	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,368.86270	1,444.477	17.59	0.5928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,037.36270	1,026.577	17.59	0.4072	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,102.43160	1,129.429	17.81	0.3952	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,629.40570	1,666.307	17.82	0.6037	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,108.50570	1,135.407	17.82	0.3963	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,625.50140	1,662.300	17.84	0.6025	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,114.60140	1,141.400	17.84	0.3975	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,633.33160	1,670.329	17.81	0.6048	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,636,444.88</b>	<b>4,650</b>	<b>2,228,919</b>
<b>Total \$ / R</b>												<b>7,812,802,246.48</b>	<b>537,125</b>	<b>3,000,944</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.54480		14.67130			0.0000	1,032,680.80	71	1,023
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.78510		14.91680			0.0000	3,637,134.60	246	1,202
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			15.01830		15.15660			0.0000	0.00	0	130
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.28850		15.40580			0.0000	0.00	0	55
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.54390		15.39210			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>4,669,815.40</b>	<b>317</b>	<b>2,410</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			0.50150	0.000	23.57	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			281,130.50560	268,480.000	23.68	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			0.50560	0.000	23.68	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			283,130.49750	270,480.000	23.47	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			0.49750	0.000	23.47	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			282,130.50150	269,480.000	23.57	1.0000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			253,494.66350	240,402.420	16.89	0.9814	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			814.66350	892.420	16.89	0.0186	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			252,507.62280	239,417.170	16.87	0.9811	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			827.62280	907.170	16.87	0.0189	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			251,520.78350	238,432.192	16.84	0.9808	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			840.78350	922.192	16.84	0.0192	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			181,615.34220	169,767.899	15.02	0.8614	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			9,955.34220	11,937.899	15.02	0.1386	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			180,754.20820	168,931.326	15.02	0.8599	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			10,094.20820	12,101.326	15.02	0.1401	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			179,894.36560	168,096.215	15.02	0.8583	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			10,234.36560	12,266.215	15.02	0.1417	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			109,648.68800	104,807.907	16.91	0.5784	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		70,068.68800	76,957.907	16.91	0.4216		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		110,562.70930	105,685.427	16.87	0.5819		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		68,982.70930	75,835.427	16.87	0.4181		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		110,104.68880	105,245.702	16.89	0.5801		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		69,524.68880	76,395.702	16.89	0.4199		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		122,563.92700	134,084.079	16.85	0.6170		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		82,353.92700	78,694.079	16.85	0.3830		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		122,136.84510	133,636.963	16.87	0.6155		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		82,926.84510	79,246.963	16.87	0.3845		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		121,710.93700	133,191.627	16.89	0.6139		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		83,500.93700	79,801.627	16.89	0.3861		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>4,669,815.40</b>	<b>317</b>	<b>2,410</b>
£ / R	On	11/12/2015	Foreign Exchange Future		22.02060	21.97890		0.0000			43,138,355.40	1,959	23,842
£ / R	On	12/01/2016	Foreign Exchange Future		22.14490	22.11110		0.0000			44,289.80	2	15
£ / R	On	26/02/2016	Foreign Exchange Future		22.31990	22.28220		0.0000			0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future		22.33150	22.29390		0.0000			200,983.50	9	56
£ / R	On	07/03/2016	Foreign Exchange Future		22.35830	22.32060		0.0000			0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future		22.38550	22.34800		0.0000			56,926,326.50	2,543	30,751
£ / R	On	13/06/2016	Foreign Exchange Future		22.74370	22.71150		0.0000			0.00	0	443
£ / R	On	08/09/2016	Foreign Exchange Future		23.11560	23.08250		0.0000			0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		23.16380	23.09590		0.0000			0.00	0	210
£ / R	On	19/12/2016	Foreign Exchange Future		23.56590	23.09110		0.0000			0.00	0	0
<b>Total £ / R Future</b>											<b>100,309,955.20</b>	<b>4,513</b>	<b>55,530</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		4,108.90000	4,150.600	23.52	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		0.00000	0.000	23.52	0.0000	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,818.90000	3,860.600	25.71	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.00000	0.000	25.71	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,488.90000	3,530.600	28.19	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		0.00000	0.000	28.19	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,478.90000	3,520.600	28.27	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		0.00000	0.000	28.27	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,468.90000	3,510.600	28.34	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		0.00000	0.000	28.34	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,578.90060	2,620.600	35.04	1.0000	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		0.00060	0.000	35.04	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,978.97860	2,020.616	35.37	0.9999	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		0.07860	0.016	35.37	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,859.01300	1,900.620	33.77	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		0.11300	0.020	33.77	0.0001	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,749.05910	1,790.624	32.29	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		0.15910	0.024	32.29	0.0002	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,649.11890	1,690.630	30.96	0.9998	0.00	0	8,250



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			0.21890	0.030	30.96	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,229.81490	1,270.683	25.33	0.9993	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			0.91490	0.083	25.33	0.0007	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,209.88310	1,250.688	25.07	0.9992	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			0.98310	0.088	25.07	0.0008	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			1,170.03640	1,210.699	24.53	0.9991	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			1.13640	0.099	24.53	0.0009	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			784.42840	821.520	21.35	0.9920	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			5.52840	0.920	21.35	0.0080	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			639.29430	673.011	20.36	0.9803	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			10.39430	2.411	20.36	0.0197	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			498.37900	526.760	19.37	0.9531	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			19.47900	6.160	19.37	0.0469	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			229.53070	239.546	17.26	0.7650	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			70.63070	38.946	17.26	0.2350	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			1.38580	0.768	27.54	0.0054	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,222.48580	1,180.168	27.54	0.9946	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,070.80910	1,100.683	13.05	0.8935	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			49.70910	45.783	13.05	0.1065	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			684.15680	711.860	14.31	0.5749	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			491.95680	481.960	14.31	0.4251	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			732.68390	761.976	14.29	0.5927	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			468.78390	460.476	14.29	0.4073	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			524.19480	517.068	14.36	0.4260	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			724.79480	755.368	14.36	0.5740	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Call			0.00000	1,754.318	14.13	0.8607	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	20.75	Put			0.00000	118.818	14.13	0.1393	5,061,663.84	42,600	21,300
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Call			0.00000	222.870	16.11	0.2188	8,246,197.40	37,000	18,500
£ / R	On	14/03/2016	Foreign Exchange Option	23.95	Put			0.00000	1,787.370	16.11	0.7812	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,183.42790	3,221.559	16.77	0.9666	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			25.42790	26.059	16.77	0.0334	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,173.56520	3,211.709	16.75	0.9664	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			25.56520	26.209	16.75	0.0336	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,163.70440	3,201.860	16.72	0.9662	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			25.70440	26.360	16.72	0.0338	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,407.70750	2,443.935	14.87	0.8483	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			196.20750	200.235	14.87	0.1517	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,399.44080	2,435.675	14.87	0.8472	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			197.94080	201.975	14.87	0.1528	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,415.98960	2,452.651	14.88	0.8492	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			194.48960	198.951	14.88	0.1508	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,656.31120	1,691.882	15.53	0.6359	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			833.81120	836.282	15.53	0.3641	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,650.97490	1,686.519	15.53	0.6347	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			838.47490	840.919	15.53	0.3653	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			539.48650	558.760	18.46	0.2680	0.00	0	12,264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,306.98650	3,293.160	18.46	0.7320	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,336.40540	2,373.031	15.36	0.7631	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			453.90540	457.431	15.36	0.2369	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,661.65440	1,697.252	15.52	0.6372	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			829.15440	831.652	15.52	0.3628	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,242.96860	1,227.604	16.02	0.4531	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,337.51740	1,390.186	16.01	0.5493	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,231.61740	1,216.386	16.01	0.4507	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,333.18260	1,385.789	16.02	0.5481	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,237.28260	1,221.989	16.02	0.4519	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,328.86860	1,381.405	16.02	0.5469	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,690.19880	1,989.830	15.85	0.6291	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,239.09880	1,063.931	15.85	0.3709	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,685.56140	1,984.845	15.86	0.6281	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,244.46140	1,068.944	15.86	0.3719	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,694.83870	1,994.829	15.84	0.6302	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,233.73870	1,058.929	15.84	0.3698	0.00	0	0
<b>Total £ / R Option</b>												<b>13,307,861.24</b>	<b>79,600</b>	<b>164,508</b>
<b>Total £ / R</b>												<b>113,617,816.44</b>	<b>84,113</b>	<b>220,038</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11917		0.11942			0.0000	0.00	0	7,667
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12143		0.12172			0.0000	106,129.82	874	2,971
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12370		0.12404			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12643		0.12657			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>106,129.82</b>	<b>874</b>	<b>10,638</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,942.20000	2,916.800	19.40	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00000	0.000	19.40	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,942.20560	1,916.800	19.40	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00560	0.000	19.40	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			942.21390	916.804	28.52	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			0.01390	0.004	28.52	0.0001	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,208.78680	1,174.087	13.90	0.9225	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			36.68680	31.087	13.90	0.0775	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			468.62700	437.614	14.65	0.5774	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			296.52700	294.614	14.65	0.4226	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,177.69700	2,147.858	17.26	0.9874	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			5.59700	4.858	17.26	0.0126	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			385.38280	358.541	17.23	0.3666	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			981.68280	988.141	17.23	0.6334	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,493.82170	1,451.598	14.68	0.8790	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			90.12170	81.198	14.68	0.1210	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			774.04090	731.832	15.13	0.6312	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			370.34090	361.432	15.13	0.3688	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,806.84800	1,778.746	15.74	0.8577	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	0.11	Put			150.24800	136.246	15.74	0.1423	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			1,097.61750	1,064.086	16.05	0.6696	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			441.01750	421.586	16.05	0.3304	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			664.75670	636.476	17.78	0.4606	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,008.15670	993.976	17.78	0.5394	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>106,129.82</b>	<b>874</b>	<b>10,638</b>
€ / R	On	11/12/2015	Foreign Exchange Future			15.95730		15.95670			0.0000	25,755,082.20	1,614	63,059
€ / R	On	29/12/2015	Foreign Exchange Future			16.00660		16.01160			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			16.10440		16.10670			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			16.11710		16.11930			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			16.18350		16.18600			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			16.20570		16.20830			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			16.23770		16.24030			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.26030		16.26320			0.0000	46,390,635.90	2,853	45,292
€ / R	On	13/06/2016	Foreign Exchange Future			16.56250		16.57060			0.0000	0.00	0	4,430
€ / R	On	19/09/2016	Foreign Exchange Future			16.92160		16.90330			0.0000	0.00	0	700
€ / R	On	19/12/2016	Foreign Exchange Future			17.26690		16.95010			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>72,145,718.10</b>	<b>4,467</b>	<b>118,020</b>
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			214.01570	200.097	17.71	0.8047	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			37.31570	22.797	17.71	0.1953	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			14.17430	7.153	19.86	0.0694	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			367.47430	359.853	19.86	0.9306	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			4.81450	1.843	21.83	0.0196	0.00	0	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			548.11450	544.543	21.83	0.9804	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			947.18480	947.361	26.04	0.9993	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			0.48480	0.061	26.04	0.0007	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			917.26400	917.369	25.52	0.9992	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			0.56400	0.069	25.52	0.0008	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			668.93260	667.694	22.31	0.9953	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			2.23260	0.394	22.31	0.0047	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			1,156.87460	1,157.326	29.69	0.9997	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			0.17460	0.026	29.69	0.0003	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			967.13860	967.356	26.39	0.9993	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			0.43860	0.056	26.39	0.0007	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			957.16110	957.358	26.22	0.9993	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			0.46110	0.058	26.22	0.0007	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			2,056.70000	2,057.300	33.07	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			0.00000	0.000	33.07	0.0000	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,926.70020	1,927.300	34.34	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			0.00020	0.000	34.34	0.0000	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,656.71260	1,657.303	37.00	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			0.01260	0.003	37.00	0.0000	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	11/12/2015	Foreign Exchange Option	10.95	Call			5,006.70000	5,007.300	21.78	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	21.78	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,906.70000	2,907.300	24.72	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.00000	0.000	24.72	0.0000	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			2,106.70000	2,107.300	32.58	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			0.00000	0.000	32.58	0.0000	0.00	0	12,000
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			405.49600	392.746	13.77	0.7311	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			93.89600	86.146	13.77	0.2689	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			733.20010	723.823	13.54	0.9251	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			21.60010	17.223	13.54	0.0749	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,509.53990	1,505.660	14.94	0.9674	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			12.83990	11.260	14.94	0.0326	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,499.90000	1,495.989	14.93	0.9665	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			13.20000	11.589	14.93	0.0335	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,490.26950	1,486.326	14.92	0.9656	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			13.56950	11.926	14.92	0.0344	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,281.07320	1,276.297	14.69	0.9411	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			24.37320	21.897	14.69	0.0589	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,215.81340	1,210.728	14.62	0.9309	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			29.11340	26.328	14.62	0.0691	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			1,026.41220	1,020.615	14.50	0.8787	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			57.11220	53.515	14.50	0.1213	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			727.53690	720.666	14.52	0.7651	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			128.23690	123.566	14.52	0.2349	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			919.61240	914.159	14.60	0.7875	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			133.61240	130.659	14.60	0.2125	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			496.49480	492.127	14.97	0.5590	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			370.49480	368.627	14.97	0.4410	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			850.15960	844.919	14.71	0.7413	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			181.85960	179.219	14.71	0.2587	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			873.37500	868.452	14.67	0.7310	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			203.07500	200.752	14.67	0.2690	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			16.49470	15.785	16.81	0.0284	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Put			923.40870	925.305	16.13	0.6646	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,219.34020	3,216.045	18.94	0.9896	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			6.14020	5.745	18.94	0.0104	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,070.58550	3,067.240	18.54	0.9875	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			7.38550	6.940	18.54	0.0125	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,429.69470	2,426.085	16.81	0.9716	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			377.03470	376.224	15.02	0.4021	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			561.40100	558.201	15.12	0.5504	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			448.20100	447.901	15.12	0.4496	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			491.15220	488.453	15.26	0.5032	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			527.95220	528.153	15.26	0.4968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.90	Call			286.60870	285.605	16.13	0.3354	0.00	0	19,500
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			158.09870	156.105	14.66	0.2158	0.00	0	25,000

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	15.95	Call			668.13420	664.268	14.99	0.6138	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			354.93420	353.968	14.99	0.3862	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			645.74690	642.007	15.01	0.6011	0.00	0	1,892
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			372.54690	371.707	15.01	0.3989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			640.23470	636.524	15.02	0.5979	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			72.45570	71.049	14.67	0.1153	0.00	0	33,200
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,383.89700	1,379.510	14.67	0.8740	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			80.69700	79.210	14.67	0.1260	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,307.61220	1,303.106	14.67	0.8568	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			94.41220	92.806	14.67	0.1432	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,051.29870	1,046.405	14.66	0.7842	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			20.12970	19.346	16.38	0.0347	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,253.83810	2,250.145	16.33	0.9644	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			20.63810	19.845	16.33	0.0356	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,705.42200	1,701.469	14.81	0.9274	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			42.22200	41.169	14.81	0.0726	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,435.65570	1,431.350	14.67	0.8847	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,292.83400	2,289.159	16.43	0.9661	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			19.63400	18.859	16.43	0.0339	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,283.08030	2,279.401	16.41	0.9657	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			19.88030	19.101	16.41	0.0343	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,273.32970	2,269.646	16.38	0.9653	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,430.04330	2,423.163	15.29	0.9280	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			59.44330	60.663	15.29	0.0720	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,534.70570	1,533.754	14.92	0.7975	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,051.76920	1,051.945	15.31	0.6528	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			441.16920	449.445	15.31	0.3472	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			204.10570	211.254	14.92	0.2025	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,527.13510	1,526.200	14.92	0.7957	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			206.53510	213.700	14.92	0.2043	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,519.58810	1,518.666	14.92	0.7940	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			208.98810	216.166	14.92	0.2060	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			190.09740	198.404	15.00	0.1585	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,135.40740	2,161.944	15.00	0.8403	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			192.10740	200.344	15.00	0.1597	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,151.40260	2,178.074	15.00	0.8428	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			188.10260	196.474	15.00	0.1572	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,143.39740	2,170.004	15.00	0.8415	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,092.64430	1,275.598	16.41	0.5702	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,142.54430	1,008.698	16.41	0.4298	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,088.88120	1,271.453	16.42	0.5688	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,148.78120	1,014.553	16.42	0.4312	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,096.42200	1,279.758	16.40	0.5716	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,136.32200	1,002.858	16.40	0.4284	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>465,744</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>72,145,718.10</b>	<b>4,467</b>	<b>583,764</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.52840		10.57450			0.0000	80,057,953.60	7,604	12,328
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.57570		10.62310			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.65270		10.70100			0.0000	80,992,478.10	7,603	12,486
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.77680		10.82950			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.92870		10.96480			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.07570		10.92010			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>161,050,431.70</b>	<b>15,207</b>	<b>25,567</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			974.52980	928.416	35.74	0.9998	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.02980	0.016	35.74	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,274.51500	1,228.400	35.81	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.01500	0.000	35.81	0.0000	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,324.50000	3,278.400	22.49	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	22.49	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			375.93070	329.096	19.33	0.9868	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			1.43070	0.696	19.33	0.0132	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,274.50000	3,228.400	22.49	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	22.49	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,224.50000	3,178.400	22.49	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	22.49	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			690.85150	644.150	14.09	0.9165	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			17.75150	18.450	14.09	0.0835	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			681.55240	634.930	14.07	0.9134	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			18.45240	19.230	14.07	0.0866	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			672.27830	625.740	14.04	0.9102	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			19.17830	20.040	14.04	0.0898	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			13.07470	13.668	13.39	0.0444	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,204.38610	1,156.703	13.36	0.9546	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			13.38610	14.003	13.36	0.0454	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			142.95730	157.090	12.28	0.3399	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			79.07800	70.481	13.81	0.1783	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			778.07800	817.781	13.81	0.8217	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,223.77100	1,176.042	13.43	0.9566	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			12.77100	13.342	13.43	0.0434	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,214.07470	1,166.368	13.39	0.9556	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			930.31390	884.905	12.77	0.9043	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			29.31390	32.205	12.77	0.0957	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			443.95730	409.790	12.28	0.6601	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			125.89290	137.460	12.92	0.2274	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			871.14890	829.714	12.94	0.7787	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			121.64890	132.914	12.94	0.2213	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			863.25530	821.972	12.93	0.7757	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			123.75530	135.172	12.93	0.2243	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			855.39290	814.261	12.92	0.7726	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	19/09/2016	Foreign Exchange Option	10.20	Call			980.63710	956.981	13.77	0.7350	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			215.83710	228.281	13.77	0.2650	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			973.38450	949.862	13.76	0.7324	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			218.58450	231.162	13.76	0.2676	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			987.91220	964.127	13.78	0.7375	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			213.11220	225.427	13.78	0.2625	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			502.35830	447.395	14.21	0.3728	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			752.73840	853.732	14.19	0.6322	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			492.63840	438.032	14.19	0.3678	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			747.58280	848.398	14.20	0.6297	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			497.48280	442.698	14.20	0.3703	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			742.45830	843.095	14.21	0.6272	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,203</b>
<b>Total AU\$ / R</b>												<b>161,050,431.70</b>	<b>15,207</b>	<b>26,770</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.73410		10.79800			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.91200		10.97860			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.08620		11.15670			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			299.83900	235.696	16.11	0.9682	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			1.83900	1.596	16.11	0.0318	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			290.07490	225.949	15.95	0.9635	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			2.07490	1.849	15.95	0.0365	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			309.62960	245.477	16.27	0.9723	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			1.62960	1.377	16.27	0.0277	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			190.04300	216.993	11.92	0.4269	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			370.37620	329.852	11.91	0.5850	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			181.77620	207.852	11.91	0.4150	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			364.47880	324.393	11.92	0.5790	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			185.87880	212.393	11.92	0.4210	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			358.64300	318.993	11.92	0.5731	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			576.20320	537.271	13.41	0.5999	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			289.50320	321.071	13.41	0.4001	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			570.65470	532.010	13.43	0.5962	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			293.95470	325.810	13.43	0.4038	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			565.14280	526.788	13.44	0.5924	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			298.44280	330.588	13.44	0.4076	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CF CANDCO	On	22/12/2015	Foreign Exchange Future			350.05560		464.40280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGJ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGJ</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.72040		14.76470			0.0000	0.00	0	6,453
CHF / R	On	14/03/2016	Foreign Exchange Future			15.02980		15.08050			0.0000	0.00	0	68
CHF / R	On	13/06/2016	Foreign Exchange Future			15.33940		15.39870			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,521</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			2.86320	1.066	29.20	0.0098	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			757.68200	711.523	29.03	0.9896	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			2.98200	1.123	29.03	0.0104	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			777.40630	731.413	29.37	0.9907	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			2.70630	1.013	29.37	0.0093	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			767.56320	721.466	29.20	0.9902	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			529.39580	508.362	15.90	0.5292	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			438.89580	468.562	15.90	0.4708	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			524.44760	503.639	15.91	0.5260	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			443.94760	473.839	15.91	0.4740	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			519.52970	498.948	15.92	0.5227	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			449.02970	479.148	15.92	0.4773	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			1,274.85810	1,233.520	15.56	0.7334	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			276.15810	294.120	15.56	0.2666	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			1,267.80080	1,226.619	15.56	0.7313	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			279.10080	297.219	15.56	0.2687	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			1,281.93700	1,240.447	15.56	0.7354	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			273.23700	291.047	15.56	0.2646	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>6,521</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.23420		2.25930			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.24830		2.27400			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.26680		2.29340			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,493.04390	2,242.024	39.68	0.9998	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.04390	0.024	39.68	0.0002	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,693.04130	2,442.023	42.99	0.9999	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.04130	0.023	42.99	0.0001	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,593.04260	2,342.023	41.34	0.9999	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.04260	0.023	41.34	0.0001	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			376.15700	455.674	15.63	0.3565	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,149.41650	978.136	15.62	0.6221	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			409.41650	495.136	15.62	0.3779	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	14/03/2016	Foreign Exchange Option	2.21	Call			1,084.70860	919.789	15.62	0.6005	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			444.70860	536.789	15.62	0.3995	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,216.15700	1,038.674	15.63	0.6435	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			661.56860	769.551	16.10	0.3906	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,436.96380	1,282.447	16.11	0.5943	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			702.96380	814.447	16.11	0.4057	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,379.91590	1,228.901	16.12	0.5791	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			745.91590	860.901	16.12	0.4209	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,495.56860	1,337.551	16.10	0.6094	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
DKK / R	On	11/12/2015	Foreign Exchange Future			2.14290		2.14310			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.18580		2.18660			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.22870		2.23010			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	11/12/2015	Foreign Exchange Option	1.99	Call			1,531.48920	1,529.207	33.52	0.9986	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.48920	0.207	33.52	0.0014	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,431.76150	1,429.320	32.69	0.9979	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.76150	0.320	32.69	0.0021	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,332.18000	1,329.495	31.86	0.9968	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1.18000	0.495	31.86	0.0032	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			981.42360	970.778	17.56	0.5903	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			615.42360	612.778	17.56	0.4097	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			928.45240	919.169	17.63	0.5701	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			662.45240	661.169	17.63	0.4299	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,036.45680	1,026.833	17.55	0.6104	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			570.45680	568.833	17.55	0.3896	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			596.03250	604.131	18.36	0.3021	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			2,029.35220	2,024.816	18.37	0.7227	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			528.35220	537.816	18.37	0.2773	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,962.52000	1,957.305	18.36	0.7104	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			561.52000	570.305	18.36	0.2896	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,897.03250	1,891.131	18.36	0.6979	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	11/12/2015	Foreign Exchange Future			0.14270		0.14370			0.0000	180,658.20	1,266	694
KES / R	On	14/03/2016	Foreign Exchange Future			0.14200		0.14290			0.0000	359,544.00	2,532	1,266
KES / R	On	13/06/2016	Foreign Exchange Future			0.14110		0.14220			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14230		0.14120			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R Future</b>												<b>540,202.20</b>	<b>3,798</b>	<b>1,960</b>
<b>Total KES / R</b>												<b>540,202.20</b>	<b>3,798</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07310		0.07370			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06830		0.06870			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06570		0.06620			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06370		0.06400			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.67350		9.73110			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.67980		9.74000			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.77880		9.83840			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.88280		9.94510			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.01040		10.05770			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			641.50590	583.946	33.44	0.9942	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			0.40590	0.446	33.44	0.0058	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			631.54710	573.988	33.26	0.9937	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			0.44710	0.489	33.26	0.0063	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			621.59240	564.035	33.07	0.9931	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			0.49240	0.535	33.07	0.0069	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			465.52740	407.448	18.90	0.9359	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			5.52740	7.648	18.90	0.0641	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			455.94300	398.043	18.85	0.9315	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			5.94300	8.243	18.85	0.0685	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			446.38750	388.679	18.79	0.9269	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			6.38750	8.879	18.79	0.0731	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			408.49000	351.689	18.56	0.9056	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			8.49000	11.889	18.56	0.0944	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			723.88700	669.350	11.05	0.8888	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			25.48700	30.550	11.05	0.1112	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			714.88530	660.502	11.04	0.8853	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			26.48530	31.702	11.04	0.1147	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			705.91600	651.690	11.03	0.8817	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			27.51600	32.890	11.03	0.1183	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			1,004.65170	952.247	13.33	0.8454	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			69.55170	79.447	13.33	0.1546	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			1,021.81270	969.111	13.35	0.8505	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			66.71270	76.311	13.35	0.1495	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			1,013.22010	960.666	13.34	0.8480	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			68.12010	77.866	13.34	0.1520	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			819.65510	789.247	13.50	0.7032	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			221.95510	238.847	13.50	0.2968	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			812.68970	782.431	13.49	0.7002	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			224.98970	242.032	13.49	0.2998	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			805.75750	775.647	13.49	0.6972	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			228.05750	245.247	13.49	0.3028	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09710		1.08760			0.0000	0.00	0	70
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09980		1.09030			0.0000	1,099.80	1	4,338
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10280		1.09330			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10680		1.09720			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>1,099.80</b>	<b>1</b>	<b>4,408</b>
<b>Total QUANTO € / \$</b>												<b>1,099.80</b>	<b>1</b>	<b>4,408</b>
RAIN	On	11/12/2015	Foreign Exchange Future			25,225.84000		25,339.64000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,991.84000		26,121.43000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	11/12/2015	Foreign Exchange Future			10.36000		10.39990			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.50200		10.54420			0.0000	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Future			10.64830		10.69110			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	11/12/2015	Foreign Exchange Option	9.36	Call			1,039.92300	1,000.015	38.90	0.9998	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.02300	0.015	38.90	0.0002	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,059.92110	1,020.012	39.03	0.9998	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.02110	0.012	39.03	0.0002	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,049.92150	1,010.014	39.17	0.9998	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.02150	0.014	39.17	0.0002	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			634.82420	598.188	12.28	0.7998	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			70.62420	76.189	12.28	0.2002	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			626.94830	590.386	12.28	0.7954	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			72.74830	78.386	12.28	0.2046	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			619.11920	582.630	12.28	0.7908	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			74.91920	80.630	12.28	0.2092	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			678.91100	652.287	13.27	0.6879	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			197.81100	213.987	13.27	0.3121	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			691.95530	664.972	13.26	0.6954	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			190.85530	206.672	13.26	0.3046	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			685.41310	658.608	13.26	0.6916	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			194.31310	210.308	13.26	0.3084	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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	11/12/2015	Foreign Exchange Future			4.99160		5.03620			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.94440		4.98730			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.90170		4.94230			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			546.20240	501.607	40.38	0.9998	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.00240	0.007	40.38	0.0002	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			536.20320	491.611	40.75	0.9997	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.00320	0.011	40.75	0.0003	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			526.20430	481.611	39.99	0.9997	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.00430	0.011	39.99	0.0003	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			510.25670	469.238	14.20	0.9131	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			12.95670	14.838	14.20	0.0869	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			500.85920	460.049	14.15	0.9089	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			13.55920	15.649	14.15	0.0911	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			491.57890	450.899	14.10	0.9045	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			14.27890	16.499	14.10	0.0955	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			296.58400	269.372	13.79	0.6355	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			114.28400	127.672	13.79	0.3645	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			290.07410	263.141	13.77	0.6276	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			117.77410	131.441	13.77	0.3724	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			283.63900	256.991	13.75	0.6197	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			121.33900	135.291	13.75	0.3803	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.33160		1.36110			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.27250		1.30140			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.17290		1.23410			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,689</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>7,689</b>
<b>Total Futures</b>												<b>8149989153.82</b>	<b>561,652</b>	<b>1,058,306</b>
<b>Total Options</b>												<b>14944306.12</b>	<b>84,250</b>	<b>2,870,374</b>
<b>Grand Total:</b>												<b>8,164,933,459.94</b>	<b>645,902</b>	<b>3,928,680</b>