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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/09/2015 Foreign Exchange Future			13.72520		13.48390			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.72520		13.48600			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.72750		13.49160			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.73200		13.49530			0.0000	0.00	0	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.73660		13.49960			0.0000	0.00	0	11,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.74620		13.50940			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.75330		13.51680			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.76290		13.52660			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.76530		13.52900			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.77970		13.54380			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.78450		13.46100			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.79880		13.56280			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.81780		13.58140			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.82970		13.59300			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.84630		13.60930			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.84870		13.61160			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.85350		13.61620			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.86300		13.62560			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.86530		13.62800			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.89690		13.65900			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.90420		13.66620			0.0000	902,452,101.00	64,905	696,686

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Future			13.92850		13.69010			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			13.98540		13.74620			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			14.02030		13.78040			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.06020		13.81950			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.07760		13.83660			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.09260		13.85120			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.13000		13.88790			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.13750		13.89520			0.0000	123,321,412.50	8,723	58,643
\$ / R	On	16/03/2016	Foreign Exchange Future			14.14250		13.90010			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.16710		13.67100			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.17490		13.93220			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.24700		14.00240			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.32680		14.08010			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.35250		14.10520			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.36030		14.11270			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.37050		14.12280			0.0000	42,249,270.00	2,940	23,228
\$ / R	On	28/06/2016	Foreign Exchange Future			14.40930		14.16080			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.48630		14.23590			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.52620		14.27480			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.56610		14.31370			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.59530		14.34220			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.60060		14.34740			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.61920		14.36550			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.62990		14.37590			0.0000	0.00	0	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.65310		14.39810			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.71840		14.46470			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.79540		14.54310			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.83270		14.58110			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.84440		14.59300			0.0000	44,533.20	3	3
\$ / R	On	13/03/2017	Foreign Exchange Future			15.04030		14.79250			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,068,067,316.70</b>	<b>76,571</b>	<b>800,434</b>
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			3.06870	11.575	24.95	0.1297	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			449.16870	216.375	24.95	0.8703	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			405.81200	636.749	24.07	0.9855	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			9.81200	1.549	24.07	0.0145	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,691.60390	2,927.500	18.94	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.00390	0.000	18.94	0.0000	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,341.60580	2,577.500	19.58	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.00580	0.000	19.58	0.0000	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,091.60770	2,327.500	20.38	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,308.44170	3,072.525	43.02	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.00770	0.000	20.38	0.0000	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			263.11220	467.543	18.10	0.9295	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			41.51220	10.044	18.10	0.0705	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			15.04560	35.267	18.04	0.2009	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			523.44560	307.767	18.04	0.7991	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.04170	0.025	43.02	0.0001	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			698.24230	932.965	19.57	0.9927	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			2.94230	0.965	19.57	0.0073	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call			101.82290	217.413	16.69	0.6675	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put			196.52290	75.413	16.69	0.3325	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call			86.10750	184.746	16.55	0.6128	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put			230.80750	92.746	16.55	0.3872	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			171.29710	320.266	16.81	0.7637	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			141.69710	53.666	16.81	0.2363	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			300.64740	494.679	16.77	0.9008	0.00	0	3,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			61.04740	18.079	16.77	0.0992	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			215.33460	383.130	16.79	0.8247	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			105.73460	36.530	16.79	0.1753	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			331.57060	520.568	15.87	0.8846	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			72.17060	24.368	15.87	0.1154	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			0.00000	288.626	16.24	0.6801	1,731,758.40	6,000	3,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			0.00000	92.426	16.24	0.3199	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			68.02130	118.668	17.85	0.3427	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			531.22130	345.368	17.85	0.6573	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			666.96990	892.886	16.42	0.9557	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			20.36990	9.986	16.42	0.0443	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			106.30010	175.146	17.15	0.4234	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			467.30010	299.846	17.15	0.5766	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			372.43120	538.614	15.50	0.7965	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			138.63120	68.914	15.50	0.2035	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			325.38880	479.928	15.70	0.7523	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			171.58880	90.228	15.70	0.2477	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			212.31950	328.580	16.28	0.6044	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			298.51950	178.880	16.28	0.3956	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			0.00000	443.665	15.95	0.7068	2,661,988.80	6,000	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			0.00000	119.165	15.95	0.2932	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.87850	2.361	26.20	0.0066	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,418.07850	3,183.561	26.20	0.9934	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,762.95480	2,998.887	23.17	0.9997	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.15480	0.087	23.17	0.0003	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,413.13460	2,649.007	21.73	0.9992	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.33460	0.207	21.73	0.0008	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			284.40850	413.630	16.23	0.6436	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			281.60850	174.830	16.23	0.3564	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			897.99540	1,115.929	15.32	0.9433	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			36.59540	18.129	15.32	0.0567	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			665.47350	861.945	15.28	0.8803	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			84.07350	44.145	15.28	0.1197	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			253.50060	350.040	16.84	0.5215	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			470.50060	330.340	16.84	0.4785	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	10/11/2015	Foreign Exchange Option	14.25	Call		145.40810	203.765	18.39	0.3406	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		802.40810	624.064	18.39	0.6594	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		685.59990	880.447	15.26	0.8717	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		92.59990	50.747	15.26	0.1283	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		586.21880	764.280	15.33	0.8260	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		133.21880	74.580	15.33	0.1740	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		609.08790	783.625	15.31	0.8134	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		149.78790	87.325	15.31	0.1866	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		600.68400	772.884	15.39	0.8042	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		159.08400	94.184	15.39	0.1958	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		629.72520	804.648	15.40	0.8119	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		153.52520	91.148	15.40	0.1881	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		257.41340	341.363	17.41	0.4642	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		621.81340	468.363	17.41	0.5358	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		359.76040	476.361	16.56	0.5900	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		414.16040	293.361	16.56	0.4100	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		860.97990	1,065.449	15.38	0.8874	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		82.97990	50.149	15.38	0.1126	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,480.12350	2,716.830	20.03	0.9959	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		2.12350	1.530	20.03	0.0041	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		304.33070	400.974	16.99	0.5204	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		526.33070	385.674	16.99	0.4796	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		26.20700	28.101	30.46	0.0410	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,848.20700	3,612.800	30.46	0.9590	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,829.09840	3,066.079	21.18	0.9979	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		1.09840	0.779	21.18	0.0021	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		376.73270	497.342	16.54	0.6028	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		398.73270	282.042	16.54	0.3972	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		345.93040	456.734	16.72	0.5695	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		447.93040	321.434	16.72	0.4305	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,046.94930	1,263.171	15.36	0.9310	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		48.94930	27.871	15.36	0.0690	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call		581.24360	743.461	15.63	0.7661	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		203.24360	128.161	15.63	0.2339	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		534.32290	688.458	15.81	0.7349	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		236.32290	153.158	15.81	0.2651	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		479.78870	623.748	16.04	0.6944	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		281.78870	188.448	16.04	0.3056	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		798.14350	996.395	15.39	0.8678	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		100.14350	61.095	15.39	0.1322	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		725.42550	912.604	15.40	0.8404	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		127.42550	77.304	15.40	0.1596	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		587.31510	750.536	15.61	0.7699	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		199.31510	125.236	15.61	0.2301	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,350.26440	1,577.805	15.91	0.9518	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		31.26440	20.905	15.91	0.0482	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	14.28	Put		863.23840	697.641	18.50	0.6043	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		321.17740	412.910	17.63	0.4833	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		654.97740	508.710	17.63	0.5167	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		0.00000	554.096	16.81	0.5971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		0.00000	329.896	16.81	0.4029	3,298,958.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		287.98410	370.949	18.00	0.4441	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		741.78410	586.749	18.00	0.5559	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		375.37710	482.223	17.15	0.5425	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		539.17710	408.023	17.15	0.4575	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		447.52170	574.735	16.71	0.6119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		421.32170	310.535	16.71	0.3881	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		345.57470	443.556	17.38	0.5107	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		599.37470	459.356	17.38	0.4893	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		439.09150	564.337	16.76	0.6045	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		432.89150	320.137	16.76	0.3955	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		465.33860	596.010	16.62	0.6267	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		399.13860	291.810	16.62	0.3733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		415.43910	534.084	16.90	0.5824	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		469.23910	349.884	16.90	0.4176	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		451.92080	579.995	16.69	0.6156	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		415.72080	305.795	16.69	0.3844	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		512.55980	652.020	16.39	0.6638	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		346.35980	247.820	16.39	0.3362	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		443.16230	569.517	16.74	0.6082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		426.96230	315.317	16.74	0.3918	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		469.88620	601.430	16.60	0.6304	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		393.68620	287.230	16.60	0.3696	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		574.45460	724.623	16.11	0.7079	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		288.25460	200.423	16.11	0.2921	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		456.35480	585.293	16.67	0.6193	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		410.15480	301.093	16.67	0.3807	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		542.78360	687.581	16.25	0.6859	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		316.58360	223.382	16.25	0.3141	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		630.51820	789.648	15.88	0.7438	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		244.31820	165.448	15.88	0.2562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		502.80540	640.493	16.44	0.6564	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		356.60540	256.293	16.44	0.3436	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		585.33610	737.299	16.07	0.7151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		279.13610	193.099	16.07	0.2849	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		672.23530	837.596	15.72	0.7682	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		216.03530	143.396	15.72	0.2318	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		563.73420	712.111	16.16	0.7006	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		297.53420	207.911	16.16	0.2994	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		648.14600	809.953	15.81	0.7543	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		231.94600	155.753	15.81	0.2457	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		741.92530	920.580	15.67	0.8021	922,421.36	1,002	13,241

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	13.10	Put		175.72530	116.380	15.67	0.1979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		613.26480	769.708	15.95	0.7331	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		257.06480	175.508	15.95	0.2669	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		678.36100	844.609	15.69	0.7716	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		212.16100	140.409	15.69	0.2284	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		883.38530	1,081.817	15.61	0.8559	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		117.18530	77.617	15.61	0.1441	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		666.15150	830.626	15.74	0.7647	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		219.95150	146.425	15.74	0.2353	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		775.26950	959.775	15.65	0.8164	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		159.06950	105.575	15.65	0.1836	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		962.46360	1,166.585	15.58	0.8791	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		96.26360	62.385	15.58	0.1209	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		696.99110	867.040	15.69	0.7810	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		200.79110	132.840	15.69	0.2190	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		914.64530	1,115.416	15.60	0.8655	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		108.44530	71.216	15.60	0.1345	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,044.50080	1,253.781	15.56	0.8998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		78.30080	49.581	15.56	0.1002	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		809.64580	999.733	15.64	0.8302	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		143.44580	95.533	15.64	0.1698	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		986.77570	1,192.501	15.58	0.8856	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		90.57570	58.301	15.58	0.1144	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,155.14930	1,370.339	15.52	0.9228	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		58.94930	36.139	15.52	0.0772	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		922.53810	1,123.881	15.60	0.8678	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		106.33810	69.681	15.60	0.1322	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,129.24010	1,343.146	15.53	0.9179	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		63.04010	38.946	15.53	0.0821	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,492.10370	1,722.415	16.41	0.9591	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		25.90370	18.215	16.41	0.0409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		994.93720	1,201.186	15.57	0.8877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		88.73720	56.986	15.57	0.1123	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,163.83270	1,379.441	15.52	0.9245	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		57.63270	35.241	15.52	0.0755	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,539.94640	1,770.936	16.56	0.9623	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		23.74640	16.736	16.56	0.0377	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,146.48810	1,361.257	15.53	0.9212	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		60.28810	37.057	15.53	0.0788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,511.21870	1,741.808	16.47	0.9604	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		25.01870	17.608	16.47	0.0396	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,684.47870	1,917.177	17.02	0.9705	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		18.27870	12.977	17.02	0.0295	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,216.41580	1,434.427	15.50	0.9336	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		50.21580	30.227	15.50	0.0664	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,587.96510	1,819.576	16.71	0.9653	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	12.10	Put			21.76510	15.376	16.71	0.0347	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,879.07260	2,113.438	17.62	0.9788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			12.87260	9.238	17.62	0.0212	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,530.36330	1,761.221	16.53	0.9617	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			24.16330	17.021	16.53	0.0383	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,732.94730	1,966.121	17.17	0.9729	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			16.74730	11.921	17.17	0.0271	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,075.24980	2,310.770	18.23	0.9848	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			9.04980	6.570	18.23	0.0152	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,645.80190	1,878.089	16.90	0.9685	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			19.60190	13.888	16.90	0.0315	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,927.98920	2,162.684	17.77	0.9805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			11.78920	8.484	17.77	0.0195	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,669.31110	2,906.597	20.09	0.9944	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			3.11110	2.397	20.09	0.0056	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,781.54280	2,015.150	17.32	0.9750	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			15.34280	10.950	17.32	0.0250	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,272.55130	2,508.868	18.83	0.9892	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			6.35130	4.668	18.83	0.0108	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,470.64950	2,707.513	19.44	0.9923	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			4.44950	3.313	19.44	0.0077	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,065.41100	2,300.883	18.20	0.9846	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			9.21100	6.683	18.20	0.0154	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,719.04380	2,956.422	20.27	0.9948	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.84380	2.222	20.27	0.0052	146.66	66	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,516.27750	4,754.241	24.48	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.07750	0.041	24.48	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,466.29380	4,704.250	24.48	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.09380	0.050	24.48	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,416.31310	4,654.260	24.48	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.11310	0.060	24.48	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			77.54050	97.490	23.41	0.1332	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,211.34050	1,993.290	23.41	0.8668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			141.03200	180.088	20.73	0.2381	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,444.83200	1,245.889	20.73	0.7619	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.67290	3.820	32.96	0.0058	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,106.47290	6,869.620	32.96	0.9942	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			109.73790	139.880	21.83	0.1880	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,743.53790	1,535.680	21.83	0.8120	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			174.70740	224.061	19.84	0.2902	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,208.50740	1,019.861	19.84	0.7098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			52.69970	62.688	25.62	0.0858	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,886.49970	2,658.488	25.62	0.9142	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			156.12080	199.816	20.30	0.2618	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,329.92080	1,135.616	20.30	0.7382	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			230.40690	297.324	18.79	0.3704	0.00	0	580

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	14.37	Put			934.20690	763.124	18.79	0.6296	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			137.81590	175.882	20.83	0.2330	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,471.61590	1,271.681	20.83	0.7670	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			206.22800	265.458	19.19	0.3365	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,040.02800	861.258	19.19	0.6635	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			258.50570	333.429	18.38	0.4074	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			832.30570	669.229	18.38	0.5926	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			167.76780	215.017	20.00	0.2797	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,251.56780	1,060.817	20.00	0.7203	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			245.03780	316.208	18.57	0.3899	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			878.83780	712.008	18.57	0.6101	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			318.25880	409.234	17.66	0.4799	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			662.05880	515.034	17.66	0.5201	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			224.54090	289.613	18.88	0.3623	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			958.34090	785.413	18.88	0.6377	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			267.94260	345.469	18.25	0.4193	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			801.74260	641.269	18.25	0.5807	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			348.76040	447.543	17.35	0.5141	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			592.56040	453.343	17.35	0.4859	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			249.43840	321.841	18.50	0.3957	0.00	0	12,000
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			314.53920	399.123	18.06	0.4479	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			774.43920	620.623	18.06	0.5521	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			55.19300	61.703	31.90	0.0676	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,235.09300	4,003.203	31.90	0.9324	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,893.19850	3,130.953	20.45	0.9947	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			3.09850	2.453	20.45	0.0053	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,555.52840	2,792.616	19.38	0.9911	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			5.42840	4.116	19.38	0.0089	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,545.62270	2,782.684	19.35	0.9910	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			5.52270	4.184	19.35	0.0090	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			978.14660	1,171.059	15.57	0.8287	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			161.94660	115.659	15.57	0.1713	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			351.69510	426.750	18.80	0.4069	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,051.29510	886.450	18.80	0.5931	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,007.49120	2,239.047	16.43	0.9662	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			27.09120	18.747	16.43	0.0338	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			996.32810	1,185.798	15.52	0.8150	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			185.92810	135.498	15.52	0.1850	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			898.85990	1,079.568	15.59	0.7811	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			228.45990	169.268	15.59	0.2189	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,244.06510	2,477.695	16.75	0.9704	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			24.56510	17.495	16.75	0.0296	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			240.87510	285.434	21.20	0.2678	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,821.37510	1,625.234	21.20	0.7322	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			579.52270	691.036	17.16	0.5599	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			672.92270	543.436	17.16	0.4401	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,089.53570	2,320.975	16.43	0.9560	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			38.33570	28.375	16.43	0.0440	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			357.95300	422.899	19.55	0.3668	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,346.75300	1,170.299	19.55	0.6332	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,471.80420	1,688.102	15.36	0.8840	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			113.90420	88.102	15.36	0.1160	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			32.32320	23.833	16.73	0.0353	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,802.94230	2,588.006	23.50	0.8082	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			53.38680	66.008	30.63	0.0561	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,388.18680	6,158.508	30.63	0.9439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,861.46170	3,100.076	17.74	0.9809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			16.26170	12.576	17.74	0.0191	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,377.52320	2,611.333	16.73	0.9647	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,121.57410	1,921.030	21.72	0.7406	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			226.28400	259.565	22.67	0.2201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,481.08400	2,272.065	22.67	0.7799	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,329.79440	2,563.129	16.66	0.9622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			34.59440	25.629	16.66	0.0378	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			198.14230	225.507	23.50	0.1918	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,397.68830	1,221.394	19.57	0.6260	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			369.29580	430.446	19.90	0.3532	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,504.09580	1,322.946	19.90	0.6468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			330.76790	383.881	20.52	0.3181	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,705.56790	1,516.381	20.52	0.6819	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			266.77410	308.530	21.72	0.2594	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,084.64680	925.551	18.52	0.5533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			458.22820	537.185	18.76	0.4292	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,153.02820	989.685	18.76	0.5708	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			422.80220	494.805	19.18	0.3997	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,277.60220	1,107.305	19.18	0.6003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			392.88830	458.894	19.57	0.3740	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			693.27650	564.507	17.04	0.4292	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			559.21780	657.544	17.77	0.5078	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			874.01780	730.044	17.77	0.4922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			530.06970	622.931	18.03	0.4860	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			944.86970	795.431	18.03	0.5140	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			479.84680	563.052	18.52	0.4467	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			463.56730	359.851	15.98	0.3300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			772.51530	905.682	16.20	0.6491	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			507.31530	398.182	16.20	0.3509	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			717.43750	842.083	16.55	0.6156	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			582.23750	464.583	16.55	0.3844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			648.47650	762.007	17.04	0.5708	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			214.21660	161.290	15.25	0.1878	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			990.22410	1,167.207	15.48	0.7566	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			295.02410	229.707	15.48	0.2434	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			956.35490	1,126.067	15.54	0.7425	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			321.15490	248.567	15.54	0.2575	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			808.76730	947.351	15.98	0.6700	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			118.48060	92.164	15.34	0.1195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,314.26760	1,513.884	15.08	0.8535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			159.06760	116.384	15.08	0.1465	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,268.88480	1,465.261	15.11	0.8425	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			173.68480	127.761	15.11	0.1575	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,159.41660	1,348.790	15.25	0.8122	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			63.33140	48.769	16.02	0.0678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,852.68680	2,079.661	15.95	0.9279	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			67.48680	52.161	15.95	0.0721	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,716.65730	1,941.120	15.74	0.9139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			81.45730	63.620	15.74	0.0861	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,463.68060	1,679.664	15.34	0.8805	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			58.64700	44.958	16.11	0.0630	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,916.93450	2,144.967	16.05	0.9338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			61.73450	47.467	16.05	0.0662	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,907.72840	2,135.615	16.04	0.9330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			62.52840	48.115	16.04	0.0670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,898.53140	2,126.269	16.02	0.9322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			47.01710	35.552	16.34	0.0509	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,037.40280	2,267.235	16.23	0.9436	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			52.20280	39.735	16.23	0.0564	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,000.18460	2,229.486	16.17	0.9407	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			54.98460	41.986	16.17	0.0593	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,953.84700	2,182.458	16.11	0.9370	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,140.39600	2,371.588	16.38	0.9510	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			45.19600	34.088	16.38	0.0490	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,112.21710	2,343.052	16.34	0.9491	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			920.01530	1,079.546	15.62	0.7234	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			359.91530	277.046	15.62	0.2766	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			455.45830	532.587	18.87	0.4234	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,185.35830	1,020.087	18.87	0.5766	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			0.00000	916.459	16.22	0.6437	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			0.00000	419.359	16.22	0.3563	8,279,820.15	19,744	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			0.00000	469.548	19.66	0.3721	9,270,763.61	19,744	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			0.00000	1,272.448	19.66	0.6279	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,182.42280	2,413.319	16.30	0.9476	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			50.22280	38.419	16.30	0.0524	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			368.55390	425.000	20.33	0.3348	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,686.35390	1,500.100	20.33	0.6652	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			369.19090	422.368	21.11	0.3087	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,026.79090	1,835.368	21.11	0.6913	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,261.43110	2,492.921	16.16	0.9424	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			59.03110	45.921	16.16	0.0576	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,348.09200	2,580.086	15.98	0.9381	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			67.99200	53.286	15.98	0.0619	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			371.42340	419.916	21.88	0.2853	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,421.32340	2,223.116	21.88	0.7147	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			109.65090	88.627	15.55	0.0954	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			492.30020	559.059	20.34	0.3649	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,837.10020	1,656.559	20.34	0.6351	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,014.85090	2,241.127	15.55	0.9046	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,189.84200	1,366.995	15.53	0.7402	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			387.14200	316.695	15.53	0.2598	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,201.79920	1,379.860	15.50	0.7442	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			379.09920	309.560	15.50	0.2558	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,195.80630	1,373.415	15.51	0.7422	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			383.10630	313.115	15.51	0.2578	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,212.57850	1,391.311	15.48	0.7449	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			379.77850	310.811	15.48	0.2551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,206.58000	1,384.870	15.49	0.7429	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			383.78000	314.370	15.49	0.2571	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,098.21630	1,261.083	15.78	0.7027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			475.41630	390.583	15.78	0.2973	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			611.75850	698.679	19.15	0.4394	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,418.95850	1,258.179	19.15	0.5606	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,267.65810	1,450.376	15.35	0.7626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			344.85810	279.876	15.35	0.2374	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			331.34070	369.715	23.12	0.2428	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,018.54070	2,809.215	23.12	0.7572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			322.63210	357.151	23.37	0.2346	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,129.83210	2,916.650	23.37	0.7654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,200.60160	1,378.449	15.51	0.7409	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			387.80160	317.949	15.51	0.2591	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			319.67240	344.337	23.63	0.2262	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,256.87240	3,033.837	23.63	0.7738	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			308.19590	313.129	27.49	0.1883	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,355.39590	4,112.629	27.49	0.8117	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			392.05540	442.006	21.94	0.2887	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,499.25540	2,301.506	21.94	0.7113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,069.99140	2,297.137	15.56	0.9077	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			107.19140	86.637	15.56	0.0923	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,458.55520	1,653.905	14.95	0.8173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			245.75520	193.405	14.95	0.1827	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,397.12430	1,588.604	15.07	0.8009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			274.32430	218.104	15.07	0.1991	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,437.47110	2,669.550	15.82	0.9346	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			76.67110	60.250	15.82	0.0654	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			378.63200	422.159	22.63	0.2672	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,837.83200	2,632.860	22.63	0.7328	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	27/07/2016	Foreign Exchange Option	17.13	Call			387.67970	424.451	23.46	0.2519	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,281.77970	3,068.151	23.46	0.7481	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,520.91820	2,752.257	15.69	0.9323	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			85.01820	65.957	15.69	0.0677	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,793.74070	2,008.564	15.22	0.8434	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			218.94070	182.364	15.22	0.1566	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			637.40500	713.362	20.26	0.4009	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,882.60500	1,707.162	20.26	0.5991	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,606.31010	2,837.616	15.57	0.9303	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			92.61010	71.516	15.57	0.0697	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			429.55840	443.989	24.73	0.2424	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,815.85840	3,577.889	24.73	0.7576	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			445.13840	459.280	24.91	0.2445	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,902.93840	3,663.980	24.91	0.7555	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,354.53470	1,519.502	15.76	0.7199	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			512.33470	424.202	15.76	0.2801	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,254.32690	1,408.376	16.13	0.6843	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			612.12690	513.076	16.13	0.3157	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			445.99290	460.822	24.71	0.2466	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,843.79290	3,605.522	24.71	0.7534	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			458.45440	493.006	23.53	0.2680	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,411.05440	3,192.406	23.53	0.7320	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,225.33200	1,372.125	16.27	0.6707	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			657.93200	551.525	16.27	0.3293	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,486.37470	1,659.991	15.41	0.7550	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			430.87470	350.791	15.41	0.2450	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,498.00090	1,672.484	15.37	0.7585	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			422.50090	343.284	15.37	0.2415	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,492.17420	1,666.228	15.39	0.7568	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			426.67420	347.028	15.39	0.2432	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,503.01170	1,677.547	15.37	0.7575	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			427.11170	347.647	15.37	0.2425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,497.20350	1,671.313	15.39	0.7558	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			431.30350	351.413	15.39	0.2442	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			470.81770	487.447	24.50	0.2554	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,794.91770	3,557.547	24.50	0.7446	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,508.84220	1,683.804	15.36	0.7592	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			422.94220	343.904	15.36	0.2408	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,698.30740	2,929.747	15.43	0.9289	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			100.20740	76.647	15.43	0.0711	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			472.84220	484.464	26.07	0.2412	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,324.74220	4,081.364	26.07	0.7588	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			510.72570	520.793	27.35	0.2401	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,816.02570	4,572.393	27.35	0.7599	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,770.62630	3,000.098	15.35	0.9273	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			105.92630	81.698	15.35	0.0727	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			110.37070	86.922	15.24	0.0741	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			479.41360	538.561	28.25	0.2337	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,336.31360	5,143.161	28.25	0.7663	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,853.47070	3,082.322	15.24	0.9259	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,186.86110	2,395.350	15.39	0.8445	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			265.76110	222.650	15.39	0.1555	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,202.16730	2,411.108	15.38	0.8468	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			261.06730	218.408	15.38	0.1532	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,194.50690	2,403.222	15.39	0.8457	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			263.40690	220.522	15.39	0.1543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,753.98750	1,930.434	15.64	0.7620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			470.98750	396.034	15.64	0.2380	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			439.12030	496.106	27.70	0.2178	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,656.12030	5,461.706	27.70	0.7822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,909.89860	3,137.421	15.30	0.9237	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			116.89860	93.021	15.30	0.0763	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,765.63260	1,942.808	15.61	0.7650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			462.63260	388.408	15.61	0.2350	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,759.80000	1,936.611	15.63	0.7635	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			466.80000	392.211	15.63	0.2365	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,189.59940	1,302.225	19.72	0.5149	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,737.09940	1,601.925	19.72	0.4851	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,186.82750	1,299.159	19.73	0.5138	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,744.32750	1,608.859	19.73	0.4862	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,184.07300	1,296.112	19.75	0.5128	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,751.57300	1,615.812	19.75	0.4872	0.00	0	0
<b>Total \$ / R Option</b>												<b>26,165,856.98</b>	<b>62,556</b>	<b>1,820,470</b>
<b>Total \$ / R</b>												<b>1,094,233,173.68</b>	<b>139,127</b>	<b>2,620,904</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.90420		13.66620			0.0000	1,946,588.00	140	727
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.13750		13.89520			0.0000	282,750.00	20	216
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.37050		14.12280			0.0000	71,852.50	5	82
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.62990		14.37590			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>2,301,190.50</b>	<b>165</b>	<b>1,025</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,405.45700	1,005.785	17.47	0.0230	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			182,050.33900	205,443.059	17.44	0.9766	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,430.33900	1,023.059	17.44	0.0234	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			184,001.00160	207,408.836	17.50	0.9774	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1,381.00160	988.836	17.50	0.0226	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			183,025.45700	206,425.785	17.47	0.9770	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			160,078.43080	182,278.164	15.56	0.9000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			9,558.43080	7,528.164	15.56	0.1000	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			159,195.56820	181,375.254	15.55	0.8988	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			9,675.56820	7,625.254	15.55	0.1012	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.41	Call		158,313.97240	180,473.260	15.54	0.8977		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.41	Put		9,793.97240	7,723.260	15.54	0.1023		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.44	Call		112,768.81530	129,720.947	15.69	0.7148		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.44	Put		44,488.81530	36,670.947	15.69	0.2852		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Call		112,271.09340	129,112.982	15.71	0.7128		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Put		44,991.09340	37,062.982	15.71	0.2872		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Call		111,775.64450	128,507.002	15.72	0.7108		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Put		45,495.64450	37,457.002	15.72	0.2892		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call		84,824.06380	94,672.368	19.14	0.4845		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put		148,234.06380	132,682.368	19.14	0.5155		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call		85,336.75080	95,259.468	19.10	0.4871		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put		146,746.75080	131,269.468	19.10	0.5129		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call		85,079.51890	94,965.252	19.12	0.4858		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put		147,489.51890	131,975.252	19.12	0.5142		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>2,301,190.50</b>	<b>165</b>	<b>1,025</b>
£ / R	On	11/12/2015	Foreign Exchange Future			21.33810	21.16720			0.0000		56,140,541.10	2,631	30,967
£ / R	On	14/03/2016	Foreign Exchange Future			21.68880	21.51390			0.0000		44,028,264.00	2,030	3,278
£ / R	On	13/06/2016	Foreign Exchange Future			22.04120	21.86090			0.0000		0.00	0	200
£ / R	On	08/09/2016	Foreign Exchange Future			21.98880	21.98880			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.43720	22.24730			0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>100,168,805.10</b>	<b>4,661</b>	<b>34,445</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,313.55500	3,481.154	18.60	0.9813		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		16.35500	13.054	18.60	0.0187		0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,028.21750	3,194.583	17.79	0.9760		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		21.01750	16.483	17.79	0.0240		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,705.31800	2,869.744	16.87	0.9681		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		28.11800	21.644	16.87	0.0319		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,849.17410	1,995.232	14.97	0.9184		0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		81.97410	57.132	14.97	0.0816		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,186.23200	1,303.058	15.23	0.7833		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		249.03200	194.958	15.23	0.2167		0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,695.56930	2,859.926	16.85	0.9678		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		28.36930	21.826	16.85	0.0322		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,685.82400	2,850.110	16.82	0.9675		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		28.62400	22.010	16.82	0.0325		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		849.40040	942.132	15.69	0.6569		0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		452.20040	374.032	15.69	0.3431		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,354.13910	1,481.882	15.16	0.8285		0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		186.93910	143.782	15.16	0.1715		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,263.97460	1,387.169	15.20	0.8056		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		216.77460	169.068	15.20	0.1944		0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		525.36910	582.293	16.50	0.4764		0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			858.16910	744.194	16.50	0.5236	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,118.18170	1,229.533	15.28	0.7618	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			280.98170	221.433	15.28	0.2382	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			860.52390	954.088	15.67	0.6619	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			443.32390	365.988	15.67	0.3381	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			427.49680	473.837	17.08	0.4054	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,080.29680	955.737	17.08	0.5946	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			827.46970	918.541	15.73	0.6470	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			470.26970	390.441	15.73	0.3530	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			636.96490	710.640	16.10	0.5493	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			669.76490	572.540	16.10	0.4507	0.00	0	3,000
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,451.62500	2,602.946	14.95	0.8901	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			147.72500	124.146	14.95	0.1099	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,469.23460	2,620.931	14.97	0.8917	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			145.33460	122.131	14.97	0.1083	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,460.42710	2,611.935	14.96	0.8909	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			146.52710	123.135	14.96	0.1091	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,893.43480	2,010.616	14.90	0.7359	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			542.53480	479.416	14.90	0.2641	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,906.58250	2,024.224	14.89	0.7384	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			535.68250	473.024	14.89	0.2616	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,900.00150	2,017.410	14.89	0.7372	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			539.10150	476.210	14.89	0.2628	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,836.71740	1,834.776	16.63	0.6199	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,719.29130	1,717.071	18.16	0.4928	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			718.48980	716.208	22.59	0.2681	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,579.68980	4,577.408	22.59	0.7319	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,047.91740	1,045.976	16.63	0.3801	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,444.55980	1,442.343	18.14	0.5091	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,705.75980	1,703.543	18.14	0.4909	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,441.32060	1,439.102	18.15	0.5081	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,712.52060	1,710.302	18.15	0.4919	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,438.09130	1,435.871	18.16	0.5072	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,243.37610	1,302.380	17.41	0.4767	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,006.07610	1,875.180	17.41	0.5233	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,249.01020	1,308.346	17.39	0.4786	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,991.71020	1,861.146	17.39	0.5214	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,246.18870	1,305.354	17.40	0.4777	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,998.88870	1,868.154	17.40	0.5223	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>109,708</b>
<b>Total £ / R</b>												<b>100,168,805.10</b>	<b>4,661</b>	<b>144,153</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11604		0.11358			0.0000	0.00	0	8,183
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11827		0.11578			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12051		0.11797			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 ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,289</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,363.93770	2,608.792	24.20	0.9893	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			5.73770	4.992	24.20	0.0107	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,405.52870	1,630.649	20.48	0.9452	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			47.32870	26.849	20.48	0.0548	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			659.86860	814.597	21.32	0.7208	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			301.66860	210.797	21.32	0.2792	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			482.26300	587.831	20.45	0.4872	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			903.96300	760.531	20.45	0.5128	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,646.40940	1,878.582	17.67	0.9246	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			68.10940	51.282	17.67	0.0754	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			898.76010	1,079.198	18.25	0.7384	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			320.46010	251.898	18.25	0.2616	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			905.00020	763.986	19.33	0.4569	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			449.08790	515.677	21.48	0.3735	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,651.58790	1,464.377	21.48	0.6265	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,147.91680	1,327.858	17.29	0.7560	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			350.41680	276.558	17.29	0.2440	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			702.50020	815.286	19.33	0.5431	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,289</b>
€ / R	On	26/10/2015	Foreign Exchange Future			15.37050		15.19280			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.50530		15.32600			0.0000	74,192,860.50	4,785	79,136
€ / R	On	25/01/2016	Foreign Exchange Future			15.64440		15.46350			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.79730		15.61400			0.0000	8,720,109.60	552	28,382
€ / R	On	13/06/2016	Foreign Exchange Future			16.09420		15.90590			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.43190		16.23750			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.70210		16.51000			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>82,912,970.10</b>	<b>5,337</b>	<b>107,768</b>
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			897.21410	1,062.926	15.66	0.9319	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			34.41410	22.426	15.66	0.0681	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			888.24180	1,053.617	15.65	0.9301	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			35.44180	23.117	15.65	0.0699	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			879.29590	1,044.327	15.64	0.9283	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			36.49590	23.827	15.64	0.0717	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			447.54140	570.311	15.80	0.7392	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			174.74140	119.811	15.80	0.2608	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			170.93630	206.459	19.13	0.2580	89,190.37	432	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,344.93630	1,201.159	19.13	0.7420	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			612.69300	726.593	16.02	0.6714	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			326.69300	261.293	16.02	0.3286	0.00	0	50,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			488.26170	587.670	16.43	0.5872	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			452.26170	372.370	16.43	0.4128	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			316.13780	383.064	17.42	0.4307	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			770.13780	657.764	17.42	0.5693	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			640.29040	757.102	15.94	0.6881	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			304.29040	241.802	15.94	0.3119	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			634.69690	750.926	15.95	0.6847	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			308.69690	245.626	15.95	0.3153	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			629.14010	744.788	15.97	0.6814	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			313.14010	249.488	15.97	0.3186	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,468.93400	1,636.008	15.49	0.9386	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			42.93400	30.708	15.49	0.0614	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,352.38850	1,515.137	15.37	0.9230	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			56.38850	39.837	15.37	0.0770	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,286.25490	2,463.802	17.85	0.9824	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			10.25490	8.502	17.85	0.0176	2,014.88	237	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,514.51500	1,683.777	15.63	0.9429	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			38.51500	28.477	15.63	0.0571	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,121.09360	1,276.275	15.44	0.8761	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			95.09360	70.975	15.44	0.1239	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,376.50700	4,555.744	24.23	0.9991	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.50700	0.444	24.23	0.0009	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,047.40590	1,192.047	15.29	0.7864	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			213.90590	177.647	15.29	0.2136	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			904.34100	1,033.017	15.36	0.7339	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			290.84100	238.617	15.36	0.2661	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			863.16830	988.288	15.48	0.7152	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			319.66830	263.888	15.48	0.2848	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,061.79410	1,207.115	15.28	0.7909	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			208.29410	172.715	15.28	0.2091	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,054.58680	1,199.569	15.29	0.7887	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			211.08680	175.169	15.29	0.2113	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			41.50730	33.921	15.91	0.0455	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			929.52890	826.886	17.12	0.5089	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			534.59320	607.342	17.53	0.4515	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,070.59320	960.042	17.53	0.5485	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,598.25650	2,774.903	16.07	0.9622	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			34.25650	27.603	16.07	0.0378	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,455.50730	2,631.221	15.91	0.9545	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			365.56530	309.648	15.20	0.2839	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			970.22260	1,091.164	15.32	0.6954	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			406.22260	343.864	15.32	0.3046	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,855.38100	2,025.705	15.23	0.9038	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			91.38100	78.405	15.23	0.0962	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			593.52890	674.186	17.12	0.4911	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			112.30630	97.345	15.04	0.1161	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,251.65740	1,400.793	15.04	0.7913	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			237.65740	203.493	15.04	0.2087	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			494.95210	562.176	17.84	0.4236	0.00	0	34,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,180.95210	1,064.876	17.84	0.5764	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,019.56530	1,146.948	15.20	0.7161	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			107.32670	92.829	15.08	0.1114	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,722.55260	1,891.242	15.07	0.8874	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			108.55260	93.942	15.07	0.1126	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			812.74950	919.218	15.95	0.6194	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			568.74950	491.918	15.95	0.3806	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,696.30630	1,864.645	15.04	0.8839	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,713.79070	1,882.364	15.06	0.8862	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			109.79070	95.064	15.06	0.1138	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,053.74490	1,187.152	15.17	0.7292	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			339.74490	289.852	15.17	0.2708	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,731.32670	1,900.129	15.08	0.8886	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			884.64400	980.719	16.76	0.5517	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			938.74400	846.519	16.76	0.4483	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,885.24150	2,056.790	14.86	0.8537	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			179.34150	162.590	14.86	0.1463	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			531.91900	468.213	15.38	0.3185	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,187.74470	1,314.177	15.36	0.6852	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			521.84470	459.977	15.36	0.3148	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,182.76750	1,308.287	15.37	0.6833	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			526.86750	464.087	15.37	0.3167	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,177.81900	1,302.413	15.38	0.6815	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,692.83850	1,845.328	14.78	0.7627	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			405.33850	363.428	14.78	0.2373	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,686.64130	1,838.847	14.79	0.7612	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			409.14130	366.947	14.79	0.2388	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,699.06130	1,851.834	14.76	0.7643	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			401.56130	359.933	14.76	0.2357	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,618.83720	1,523.495	18.37	0.4924	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,135.91700	1,232.422	18.39	0.5065	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,625.91700	1,530.322	18.39	0.4935	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,133.01510	1,229.261	18.40	0.5054	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,633.01510	1,537.161	18.40	0.4946	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,138.83720	1,235.595	18.37	0.5076	0.00	0	0
<b>Total € / R Option</b>												<b>91,205.25</b>	<b>669</b>	<b>362,930</b>
<b>Total € / R</b>												<b>83,004,175.35</b>	<b>6,006</b>	<b>470,698</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.77890		9.71460			0.0000	977,890.00	100	9,812
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.89690		9.83210			0.0000	8,630,096.80	872	3,947
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.01940		9.95260			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.16070		10.09210			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 AU\$ / R Future</b>												<b>9,607,986.80</b>	<b>972</b>	<b>13,759</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			574.89730	522.956	13.94	0.7302	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.12250	0.088	18.41	0.0004	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,464.68310	2,528.958	18.66	0.9997	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.08310	0.058	18.66	0.0003	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,414.70100	2,478.971	18.53	0.9997	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.10100	0.071	18.53	0.0003	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,364.72250	2,428.988	18.41	0.9996	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			482.08490	532.601	11.94	0.8228	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			67.48490	53.701	11.94	0.1772	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			281.97420	320.060	12.11	0.6384	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			167.37420	141.160	12.11	0.3616	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			89.49730	101.856	13.94	0.2698	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			541.88750	581.451	12.74	0.6989	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			199.78750	174.551	12.74	0.3011	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			535.88880	575.187	12.75	0.6946	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			203.78880	178.287	12.75	0.3054	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			529.94050	568.969	12.77	0.6902	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			207.84050	182.069	12.77	0.3098	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			431.53410	460.302	14.49	0.5019	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			568.93410	530.902	14.49	0.4981	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			428.10380	456.628	14.51	0.4988	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			575.50380	537.228	14.51	0.5012	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			434.99510	464.008	14.46	0.5051	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			562.39510	524.608	14.46	0.4949	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			666.84480	632.102	15.00	0.4831	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			555.94800	590.257	14.95	0.5220	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			653.84800	619.557	14.95	0.4780	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			552.43140	586.516	14.98	0.5195	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			660.33140	625.816	14.98	0.4805	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			548.94480	582.802	15.00	0.5169	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>												<b>9,607,986.80</b>	<b>972</b>	<b>14,362</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.46290		10.31030			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.63480		10.47980			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			225.45460	288.023	15.41	0.5001	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			405.15460	315.123	15.41	0.4999	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			222.21080	284.016	15.44	0.4949	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			411.91080	321.116	15.44	0.5051	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			219.01480	280.061	15.48	0.4897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			418.71480	327.161	15.48	0.5103	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			658.01450	561.380	15.87	0.5376	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			333.59970	392.954	15.82	0.4689	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			643.79970	548.154	15.82	0.5311	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			330.69290	389.551	15.85	0.4657	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			650.89290	554.751	15.85	0.5343	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			327.81450	386.180	15.87	0.4624	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>0</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.32130		14.08940			0.0000	229,140.80	16	7,349
CHF / R	On	14/03/2016	Foreign Exchange Future			14.61900		14.38200			0.0000	0.00	0	1,625
<b>Total CHF / R Future</b>												<b>229,140.80</b>	<b>16</b>	<b>8,974</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			405.75160	306.567	16.98	0.3725	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			490.43900	622.360	17.00	0.6240	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			411.03900	311.060	17.00	0.3760	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			499.89790	633.410	16.97	0.6310	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			400.49790	302.110	16.97	0.3690	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			495.15160	627.867	16.98	0.6275	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			483.57230	581.069	18.46	0.4471	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,091.57230	952.069	18.46	0.5529	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			481.03070	578.064	18.48	0.4452	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,099.03070	959.064	18.48	0.5548	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			478.50970	575.073	18.50	0.4433	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,106.50970	966.073	18.50	0.5567	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>229,140.80</b>	<b>16</b>	<b>8,974</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.14820		2.11670			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.16650		2.13370			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,110</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,301.67940	1,558.195	16.62	0.8142	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			234.67940	176.195	16.62	0.1858	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,456.30560	1,722.973	16.73	0.8451	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			189.30560	140.973	16.73	0.1549	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,377.45710	1,639.800	16.67	0.8301	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			210.45710	157.800	16.67	0.1699	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,324.58070	1,138.999	16.96	0.5134	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			728.74570	865.508	17.04	0.4715	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,391.74570	1,200.508	17.04	0.5285	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			697.27620	828.506	17.12	0.4566	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	Put			1,460.27620	1,263.506	17.12	0.5434	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			761.58070	903.999	16.96	0.4866	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>25,110</b>
DKK / R	On	11/12/2015	Foreign Exchange Future			2.08000		2.05570			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.12050		2.09540			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			1,144.06950	1,303.270	20.30	0.6960	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			487.06950	403.270	20.30	0.3040	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,086.26160	1,238.620	20.32	0.6772	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			529.26160	438.620	20.32	0.3228	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,030.57030	1,178.587	20.41	0.6577	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			573.57030	478.587	20.41	0.3423	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			3,343.43770	956.082	18.67	0.4830	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			3,889.43770	1,251.082	18.67	0.5170	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			3,304.46680	919.961	18.78	0.4691	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			3,950.46680	1,314.961	18.78	0.5309	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			3,382.82450	993.610	18.56	0.4971	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			3,828.82450	1,188.610	18.56	0.5029	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			0.12970		0.12740			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12930		0.12620			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12930		0.12720			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06720		0.06580			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06370		0.06250			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06110		0.05980			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	23/09/2015	Foreign Exchange Future			8.60730		8.50860			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.67640		8.57880			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.76800		8.66890			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			8.86300		8.76250			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			12.58110	23.266	18.56	0.3950	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			133.98110	45.966	18.56	0.6050	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Call			60.79680	131.252	21.22	0.9110	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Put			32.19680	3.952	21.22	0.0890	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Call			17.35220	35.633	17.73	0.5383	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Put			108.75220	28.333	17.73	0.4617	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			58.04030	75.033	13.48	0.2400	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			569.24030	488.633	13.48	0.7600	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			56.77490	73.442	13.53	0.2354	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			577.97490	497.042	13.53	0.7646	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			55.53980	71.846	13.57	0.2309	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			586.73980	505.447	13.57	0.7691	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			180.90980	210.408	14.88	0.3620	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			652.00980	582.408	14.88	0.6380	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			178.82650	207.953	14.91	0.3584	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			659.92650	589.953	14.91	0.6416	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			176.77180	205.530	14.95	0.3549	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			667.87180	597.531	14.95	0.6451	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			335.55490	376.308	14.69	0.4726	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			583.05490	523.308	14.69	0.5274	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			341.63610	383.131	14.63	0.4794	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			569.13610	510.131	14.63	0.5206	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			338.57970	379.702	14.66	0.4760	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			576.07970	516.702	14.66	0.5240	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11510		1.12150			0.0000	3,020,805.90	2,709	95
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11740		1.12370			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11990		1.12630			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>3,020,805.90</b>	<b>2,709</b>	<b>95</b>
<b>Total QUANTO € / \$</b>												<b>3,020,805.90</b>	<b>2,709</b>	<b>95</b>
RAIN	On	11/12/2015	Foreign Exchange Future			24,373.61000		24,033.92000			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			9.76220		9.66150			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,048.78460	1,297.860	60.39	0.6170	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			727.28460	875.660	60.39	0.3830	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,023.95950	1,273.353	59.28	0.6157	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			712.45950	861.153	59.28	0.3843	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			999.11070	1,248.818	58.16	0.6143	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			697.61070	846.618	58.16	0.3857	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	11/12/2015	Foreign Exchange Future			4.48680		4.44490			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.43560		4.39800			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			106.84680	131.188	15.84	0.5110	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			151.94680	134.388	15.84	0.4890	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			102.88220	126.292	15.83	0.4990	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			157.98220	139.492	15.83	0.5010	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			99.03570	121.973	15.86	0.4871	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			164.13570	145.173	15.86	0.5129	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			168.83320	185.963	17.26	0.4830	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			260.83320	240.363	17.26	0.5170	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			165.08340	181.936	17.28	0.4756	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			267.08340	246.336	17.28	0.5244	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			161.40270	177.982	17.31	0.4683	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			273.40270	252.382	17.31	0.5317	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			1.33410		1.31630			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.30660		1.28910			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,688</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>7,688</b>
<b>Total Futures</b>												<b>1,266,308,215.90</b>	<b>90,431</b>	<b>1,037,815</b>
<b>Total Options</b>												<b>26,257,062.23</b>	<b>63,225</b>	<b>2,317,711</b>
<b>Grand Total:</b>												<b>1,292,565,278.13</b>	<b>153,656</b>	<b>3,355,526</b>