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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/11/2015 Foreign Exchange Future			14.30920		14.10490			0.0000	0.00	0	0
\$ / R On 11/11/2015 Foreign Exchange Future			14.30920		14.10600			0.0000	16,799,000.80	1,174	1,174
\$ / R On 17/11/2015 Foreign Exchange Future			14.31640		14.11710			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.31880		14.11900			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			14.32370		14.12430			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.33390		14.13470			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.33650		14.13740			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.33910		14.14000			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.36970		14.17140			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.37730		14.17940			0.0000	408,372,829.20	28,404	565,164
\$ / R On 21/12/2015 Foreign Exchange Future			14.40440		14.20670			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.42660		14.22850			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.46540		14.26650			0.0000	0.00	0	47
\$ / R On 13/01/2016 Foreign Exchange Future			14.46790		14.26900			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.50380		14.30400			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.50890		14.30900			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.54480		14.34410			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.56300		14.36210			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.57870		14.37750			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.57920		14.38780			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.61770		14.41600			0.0000	0.00	0	272

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 Future			14.62550		14.42370			0.0000	68,315,710.50	4,671	86,145
\$ / R	On	16/03/2016	Foreign Exchange Future			14.63080		14.42880			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.64900		14.44680			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.66460		14.46220			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.71670		14.51350			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.73750		14.53400			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.77400		14.75120			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.81910		14.61350			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.84560		14.63920			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.85360		14.64690			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.86420		14.65710			0.0000	0.00	0	33,036
\$ / R	On	28/06/2016	Foreign Exchange Future			14.90410		14.69560			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.98110		14.77010			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.02100		14.80860			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.06260		14.85010			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.09310		14.88060			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.09870		14.88610			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.11810		14.90550			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.12920		14.91660			0.0000	3,025,840.00	200	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.15420		14.94150			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.23200		15.01910			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.32380		15.11150			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.36850		15.15660			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.38240		15.17070			0.0000	0.00	0	1,010
\$ / R	On	13/03/2017	Foreign Exchange Future			15.61680		15.40760			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>496,513,380.50</b>	<b>34,449</b>	<b>703,465</b>
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			37.92730	90.281	18.70	0.6659	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			183.02730	31.081	18.70	0.3341	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			1,105.03910	1,309.209	49.46	0.9999	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			0.13910	0.009	49.46	0.0001	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			965.21390	1,169.211	44.69	0.9999	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			0.31390	0.011	44.69	0.0001	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			310.66360	499.442	25.68	0.9960	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			15.76360	0.242	25.68	0.0040	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call			436.38850	629.442	22.46	0.9967	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put			10.38850	0.242	22.46	0.0033	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Call			224.05830	391.887	20.19	0.9680	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Put			38.05830	2.687	20.19	0.0320	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			772.05640	967.449	19.57	0.9924	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			4.95640	1.050	19.57	0.0076	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			723.07260	917.793	19.31	0.9900	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			5.97260	1.393	19.31	0.0100	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			969.51850	1,166.733	20.60	0.9975	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			2.41850	0.333	20.60	0.0025	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			774.45890	970.232	19.21	0.9903	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			5.45890	1.432	19.21	0.0097	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			952.11200	1,149.427	20.42	0.9957	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			3.11200	0.627	20.42	0.0043	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			987.89480	1,184.921	20.47	0.9928	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			3.59480	1.220	20.47	0.0072	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			420.13980	587.548	16.49	0.9254	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			45.83980	13.848	16.49	0.0746	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			499.12000	667.802	15.66	0.9315	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			44.42000	13.902	15.66	0.0685	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			277.06010	403.711	15.93	0.7787	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			132.36010	59.811	15.93	0.2213	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,337.40760	3,536.500	23.73	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00760	0.000	23.73	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,987.41110	3,186.500	25.51	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.01110	0.000	25.51	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,508.98090	1,707.084	22.11	0.9971	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			88.86720	36.632	15.93	0.1465	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.29540	0.179	29.33	0.0008	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,312.89540	3,113.680	29.33	0.9992	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			723.83630	913.519	17.26	0.9661	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			16.43630	7.019	17.26	0.0339	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			42.50640	13.923	15.76	0.0663	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			465.46850	627.473	15.83	0.9067	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			58.06850	20.973	15.83	0.0933	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			906.77540	1,100.491	18.56	0.9807	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			9.37540	3.991	18.56	0.0193	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			376.26720	523.132	15.93	0.8535	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			9.65230	4.108	18.49	0.0199	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			819.60410	1,011.698	17.94	0.9748	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			12.20410	5.198	17.94	0.0252	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,290.54330	1,487.788	21.10	0.9938	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			3.14330	1.288	21.10	0.0062	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			529.90640	700.423	15.76	0.9337	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			1.58090	0.584	22.11	0.0029	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,211.30720	1,408.172	20.67	0.9920	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			3.90720	1.672	20.67	0.0080	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,112.55250	1,308.699	19.99	0.9894	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			5.15250	2.199	19.99	0.0106	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			897.05230	1,090.608	18.49	0.9801	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,017.56910	1,212.394	19.10	0.9845	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			7.56910	3.294	19.10	0.0155	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,832.96030	2,030.532	20.10	0.9967	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			1.56030	0.832	20.10	0.0033	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			353.94500	241.388	16.43	0.4463	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			208.19180	284.014	16.51	0.5139	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			398.79180	276.714	16.51	0.4861	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	14.12	Call			311.07200	420.884	16.23	0.6553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			251.67200	163.584	16.23	0.3447	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			273.72670	373.143	16.32	0.6106	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			294.32670	195.843	16.32	0.3894	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			256.92390	350.662	16.37	0.5879	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			317.52390	213.362	16.37	0.4121	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			353.81400	472.293	16.14	0.6987	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			214.41400	134.993	16.14	0.3013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			348.27160	465.670	16.15	0.6934	791,639.00	1,700	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			218.87160	138.370	16.15	0.3066	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call			326.67040	439.737	16.20	0.6718	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put			237.27040	152.437	16.20	0.3282	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			424.78980	556.044	16.01	0.7598	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			165.38980	98.744	16.01	0.2402	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			376.56180	499.343	16.10	0.7196	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			197.16180	122.043	16.10	0.2804	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			370.78860	492.497	16.11	0.7144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			201.38860	125.197	16.11	0.2856	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			483.32810	623.792	15.91	0.8017	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			133.92810	76.492	15.91	0.1983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			476.60380	616.066	15.92	0.7972	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			137.20380	78.766	15.92	0.2028	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			431.07290	563.370	16.00	0.7646	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			161.67290	96.070	16.00	0.2354	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			590.48870	745.626	15.79	0.8614	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			91.08870	48.326	15.79	0.1386	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			560.78700	711.829	15.78	0.8473	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			101.38700	54.529	15.78	0.1527	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			503.82250	647.253	15.87	0.8147	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			124.42250	69.953	15.87	0.1853	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			620.96840	780.436	15.84	0.8740	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			81.56840	43.136	15.84	0.1260	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			613.27670	771.687	15.83	0.8710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			83.87670	44.387	15.83	0.1290	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			605.63240	762.968	15.82	0.8678	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			86.23240	45.668	15.82	0.1322	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			652.19620	815.723	15.90	0.8857	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			72.79620	38.423	15.90	0.1143	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			636.49050	798.021	15.87	0.8800	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			77.09050	40.721	15.87	0.1200	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			628.70560	789.214	15.86	0.8770	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			79.30560	41.914	15.86	0.1230	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			733.34220	905.812	16.04	0.9114	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			53.94220	28.512	16.04	0.0886	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			716.77740	887.596	16.01	0.9067	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			57.37740	30.296	16.01	0.0933	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	13.59	Call		660.11730	824.616	15.91	0.8885	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		70.71730	37.316	15.91	0.1115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		837.16600	1,016.892	16.21	0.9360	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		37.76600	19.592	16.21	0.0640	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		819.38710	998.183	16.18	0.9323	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		39.98710	20.883	16.18	0.0677	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		784.16320	960.990	16.12	0.9245	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		44.76320	23.690	16.12	0.0755	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		900.20150	1,082.905	16.31	0.9476	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		30.80150	15.605	16.31	0.0524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		891.12320	1,073.427	16.29	0.9460	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		31.72320	16.127	16.29	0.0540	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		855.05100	1,035.671	16.24	0.9395	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		35.65100	18.370	16.24	0.0605	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		982.89350	1,168.839	16.43	0.9599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		23.49350	11.539	16.43	0.0401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		955.14120	1,140.076	16.39	0.9561	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		25.74120	12.776	16.39	0.0439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		927.57330	1,111.428	16.35	0.9520	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		28.17330	14.128	16.35	0.0480	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,029.52610	1,217.014	16.50	0.9656	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		20.12610	9.714	16.50	0.0344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,001.49170	1,188.076	16.46	0.9622	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		22.09170	10.776	16.46	0.0378	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		992.18320	1,178.452	16.45	0.9611	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		22.78320	11.152	16.45	0.0389	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,143.11350	1,333.641	16.67	0.9766	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		13.71350	6.341	16.67	0.0234	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,095.52470	1,284.891	16.60	0.9724	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		16.12470	7.591	16.60	0.0276	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,048.30240	1,236.359	16.53	0.9677	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		18.90240	9.059	16.53	0.0323	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,326.61170	1,520.808	17.22	0.9866	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		7.21170	3.508	17.22	0.0134	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,287.68610	1,481.171	17.04	0.9852	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		8.28610	3.871	17.04	0.0148	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,191.02820	1,382.580	16.74	0.9801	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		11.62820	5.280	16.74	0.0199	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,414.63990	1,610.114	17.63	0.9892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		5.23990	2.814	17.63	0.0108	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,385.23470	1,580.328	17.49	0.9884	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		5.83470	3.028	17.49	0.0116	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,336.36350	1,530.723	17.26	0.9869	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		6.96350	3.423	17.26	0.0131	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,582.86140	1,779.166	18.40	0.9928	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		3.46140	1.866	18.40	0.0072	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	12.70	Call		1,483.74750	1,679.674	17.95	0.9909	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		4.34750	2.374	17.95	0.0091	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,424.45420	1,620.046	17.67	0.9895	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		5.05420	2.746	17.67	0.0105	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,622.56250	1,818.996	18.58	0.9935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		3.16250	1.696	18.58	0.0065	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,612.63460	1,809.037	18.54	0.9933	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		3.23460	1.737	18.54	0.0067	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,602.70840	1,799.079	18.49	0.9932	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		3.30840	1.779	18.49	0.0068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,000.77310	2,197.997	20.31	0.9973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		1.37310	0.697	20.31	0.0027	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,980.83330	2,178.030	20.22	0.9972	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		1.43330	0.730	20.22	0.0028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,682.16450	1,878.771	18.86	0.9944	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		2.76450	1.471	18.86	0.0056	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,080.55770	2,277.880	20.67	0.9978	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		1.15770	0.580	20.67	0.0022	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,030.68770	2,227.950	20.45	0.9975	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		1.28770	0.650	20.45	0.0025	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,020.71550	2,217.965	20.40	0.9975	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		1.31550	0.665	20.40	0.0025	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,230.24410	2,427.713	21.36	0.9984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.84410	0.413	21.36	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,180.33730	2,377.762	21.13	0.9983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.93730	0.462	21.13	0.0017	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,140.41960	2,337.806	20.95	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		1.01960	0.506	20.95	0.0019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,429.95820	2,627.563	22.27	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.55820	0.264	22.27	0.0010	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,380.01860	2,577.595	22.04	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.61860	0.295	22.04	0.0011	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,280.16060	2,477.669	21.58	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.76060	0.369	21.58	0.0014	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,779.67550	2,977.420	23.83	0.9996	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.27550	0.120	23.83	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,579.81140	2,777.489	22.95	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.41140	0.189	22.95	0.0007	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,569.81990	2,767.493	22.90	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.41990	0.193	22.90	0.0007	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,229.49630	3,427.343	25.77	0.9998	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.09630	0.043	25.77	0.0002	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,179.50880	3,377.348	25.56	0.9998	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.10880	0.048	25.56	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,979.40010	5,177.300	29.43	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00010	0.000	29.43	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,929.40020	5,127.300	29.43	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00020	0.000	29.43	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,979.57710	3,177.376	24.70	0.9997	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.17710	0.076	24.70	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,029.40010	5,227.300	29.43	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00010	0.000	29.43	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00050	0.002	28.44	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,590.60050	6,392.702	28.44	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		28.83220	37.983	20.20	0.0963	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,419.43220	1,230.683	20.20	0.9037	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		19.97860	26.380	21.00	0.0686	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,640.57860	1,449.080	21.00	0.9314	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		7.04230	8.076	22.87	0.0227	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,327.64230	2,130.776	22.87	0.9773	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		71.65800	98.238	18.27	0.2246	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		892.25800	720.938	18.27	0.7754	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		44.07830	59.051	19.26	0.1440	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,164.67830	981.751	19.26	0.8560	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		36.45430	48.461	19.67	0.1204	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,277.05430	1,091.161	19.67	0.8796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		109.26090	151.446	17.55	0.3204	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		679.86090	524.146	17.55	0.6796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		93.37010	129.772	17.81	0.2829	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		753.97010	592.472	17.81	0.7171	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		75.27730	103.534	18.18	0.2347	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		865.87730	696.234	18.18	0.7653	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		198.15360	270.009	16.55	0.4969	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		418.75360	292.709	16.55	0.5031	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		167.70470	229.897	16.83	0.4421	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		488.30470	352.597	16.83	0.5579	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		119.16340	164.877	17.41	0.3428	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		639.76340	487.577	17.41	0.6572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		240.99180	329.113	16.41	0.5651	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		341.59180	231.813	16.41	0.4349	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		233.34500	318.688	16.43	0.5537	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		1.42810	2.244	24.83	0.0059	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,664.72810	3,467.844	24.83	0.9941	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,067.02840	3,264.589	23.68	0.9994	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.32840	0.189	23.68	0.0006	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,057.03800	3,254.595	23.66	0.9994	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.33800	0.195	23.66	0.0006	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		345.07850	454.213	16.08	0.6383	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		288.37850	199.813	16.08	0.3617	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,406.82140	3,604.470	24.51	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.12140	0.070	24.51	0.0002	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		511.92110	643.989	15.81	0.7390	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			203.42110	137.389	15.81	0.2610	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			809.09960	977.492	15.68	0.8796	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			80.59960	50.892	15.68	0.1204	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			652.34270	794.203	15.69	0.7733	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			185.84270	128.803	15.69	0.2267	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,368.26040	1,556.675	16.06	0.9546	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			29.26040	18.775	16.06	0.0454	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			928.04560	1,091.876	15.70	0.8458	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			124.04560	88.075	15.70	0.1542	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			371.22770	458.259	16.60	0.5239	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			547.22770	434.459	16.60	0.4761	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			191.03170	237.808	18.13	0.3147	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,047.03170	894.008	18.13	0.6853	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,377.64530	1,563.520	15.99	0.9382	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			43.64530	29.720	15.99	0.0618	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,252.80110	1,432.598	15.75	0.9215	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			58.80110	38.798	15.75	0.0785	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			164.53680	204.144	18.51	0.2767	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,180.53680	1,020.344	18.51	0.7233	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,510.07400	2,708.257	19.37	0.9902	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			6.07400	4.457	19.37	0.0098	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			763.42420	909.137	15.70	0.7803	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			194.42420	140.237	15.70	0.2197	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			469.36510	576.728	16.32	0.6039	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			420.36510	327.828	16.32	0.3961	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,751.25580	2,950.215	19.66	0.9894	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			7.15580	5.415	19.66	0.0106	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			198.52220	240.150	18.66	0.2903	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,254.42220	1,095.350	18.66	0.7097	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			728.37180	858.493	15.87	0.7162	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			296.27180	225.493	15.87	0.2838	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			197.45440	234.708	19.16	0.2670	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,459.95440	1,296.008	19.16	0.7330	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,588.67630	2,786.606	18.31	0.9851	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			11.17630	7.906	18.31	0.0149	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,038.75400	1,198.903	15.70	0.8271	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			161.25400	120.203	15.70	0.1729	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			363.24420	433.684	17.38	0.4441	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			825.74420	694.984	17.38	0.5559	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			771.40810	894.538	15.79	0.7166	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			303.60810	235.338	15.79	0.2834	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			453.60160	532.481	16.84	0.5125	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			665.80160	553.281	16.84	0.4875	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,927.09800	2,118.182	16.62	0.9501	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			41.09800	30.482	16.62	0.0499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,882.36260	3,082.129	18.20	0.9881	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			8.66260	6.629	18.20	0.0119	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			144.12480	166.471	21.00	0.1799	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,220.42480	2,040.971	21.00	0.8201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			125.10730	143.883	21.56	0.1569	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,451.40730	2,268.383	21.56	0.8431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,378.65660	3,579.490	19.85	0.9931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			4.95660	3.990	19.85	0.0069	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			0.00000	294.240	18.99	0.3007	411,936.56	1,400	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			0.00000	1,268.740	18.99	0.6993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			228.30870	266.424	19.32	0.2757	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,554.60870	1,390.924	19.32	0.7243	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,833.13880	3,032.477	18.03	0.9875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			9.43880	6.977	18.03	0.0125	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			407.18360	477.713	17.49	0.4485	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			883.48360	752.213	17.49	0.5515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			371.18180	435.910	17.77	0.4172	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			977.48180	840.410	17.77	0.5828	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			27.00120	34.114	29.32	0.0362	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,833.30120	5,638.614	29.32	0.9638	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			508.36980	595.370	16.87	0.5295	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			674.66980	559.870	16.87	0.4705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			469.82260	550.114	17.08	0.4998	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			746.12260	624.614	17.08	0.5002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			177.48620	206.110	20.22	0.2191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,903.78620	1,730.610	20.22	0.7809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			669.95530	781.349	16.25	0.6367	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			456.25530	365.849	16.25	0.3633	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			622.58470	728.186	16.41	0.6081	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			508.88470	412.686	16.41	0.3919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			314.26300	368.457	18.27	0.3639	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,160.56300	1,012.957	18.27	0.6361	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			813.14170	940.617	15.80	0.7135	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			329.44170	255.117	15.80	0.2865	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			779.34920	903.220	15.90	0.6966	0.00	0	1,650
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			355.64920	277.720	15.90	0.3034	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			453.29120	531.046	17.18	0.4866	902,778.71	1,700	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			779.59120	655.546	17.18	0.5134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,067.06280	1,223.365	15.68	0.8093	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			193.36280	147.865	15.68	0.1907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,009.10820	1,161.798	15.69	0.7913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			215.40820	166.298	15.69	0.2087	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			542.23720	635.548	16.72	0.5544	444,883.67	700	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			618.53720	510.048	16.72	0.4456	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,339.40580	1,509.913	15.62	0.8777	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			115.70580	84.413	15.62	0.1223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,290.67980	1,458.951	15.63	0.8672	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	Put			126.97980	93.451	15.63	0.1328	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			0.00000	786.836	16.23	0.6396	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			0.00000	361.336	16.23	0.3604	289,069.04	800	800
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,685.77260	1,872.807	16.17	0.9266	6,367,543.12	3,400	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			62.07260	47.307	16.17	0.0734	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,550.40810	1,734.570	15.96	0.9105	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			76.70810	59.070	15.96	0.0895	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			921.40350	1,065.199	15.71	0.7602	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			257.70350	199.699	15.71	0.2398	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,191.42750	2,385.748	16.92	0.9659	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			27.72750	20.248	16.92	0.0341	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,916.80700	2,107.745	16.52	0.9480	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			43.10700	32.245	16.52	0.0520	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,104.13290	1,262.630	15.67	0.8202	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			180.43290	137.130	15.67	0.1798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,393.59810	2,589.756	17.21	0.9753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			19.89810	14.256	17.21	0.0247	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,383.91950	2,580.000	17.20	0.9749	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			20.21950	14.500	17.20	0.0251	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,422.31910	1,598.820	15.76	0.8918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			98.61910	73.320	15.76	0.1082	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,490.62850	2,687.512	17.35	0.9789	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			16.92850	12.012	17.35	0.0211	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,442.05900	2,638.590	17.28	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			18.35900	13.090	17.28	0.0228	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,740.64760	1,928.714	16.26	0.9323	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			56.94760	43.214	16.26	0.0677	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,636.92590	2,834.744	17.56	0.9835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			13.22590	9.244	17.56	0.0165	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,607.60110	2,805.246	17.52	0.9827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			13.90110	9.746	17.52	0.0173	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,335.59990	2,531.278	17.13	0.9729	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			21.89990	15.778	17.13	0.0271	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,529.55840	2,726.708	17.41	0.9803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			15.85840	11.208	17.41	0.0197	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,403.28130	2,599.515	17.23	0.9757	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			19.58130	14.015	17.23	0.0243	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,234.48750	1,399.562	15.66	0.8513	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			145.68750	108.762	15.66	0.1487	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			501.88230	586.535	16.97	0.5202	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			703.08230	585.735	16.97	0.4798	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,014.16980	1,164.005	15.70	0.7800	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			237.36980	185.005	15.70	0.2200	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			416.53060	485.463	17.63	0.4409	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			939.73060	806.463	17.63	0.5591	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			363.02690	420.884	18.17	0.3859	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	29/03/2016	Foreign Exchange Option	15.25	Put			1,150.82690	1,006.284	18.17	0.6141	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			235.43120	271.040	19.69	0.2642	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,733.23120	1,566.440	19.69	0.7358	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,676.45510	2,875.011	17.08	0.9822	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			14.25510	10.411	17.08	0.0178	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,156.39510	1,314.047	15.62	0.8162	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			194.19510	149.447	15.62	0.1838	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			383.65670	438.469	18.48	0.3749	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,290.15670	1,141.769	18.48	0.6251	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			917.70660	1,043.963	15.74	0.7089	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			374.20660	297.263	15.74	0.2911	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,251.69380	1,408.080	15.56	0.8109	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			217.69380	170.580	15.56	0.1891	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			357.24500	405.632	18.97	0.3424	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,483.24500	1,328.132	18.97	0.6576	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			257.97440	291.670	20.27	0.2555	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,013.97440	1,844.170	20.27	0.7445	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,755.48220	2,953.210	16.96	0.9763	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			21.48220	15.710	16.96	0.0237	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			0.00000	480.827	18.61	0.3809	4,040,389.28	8,403	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			0.00000	1,216.827	18.61	0.6191	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			0.00000	941.306	16.22	0.6381	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			0.00000	447.306	16.22	0.3619	3,758,715.68	8,403	8,403
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,353.86660	1,510.877	15.54	0.8073	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			240.36660	191.777	15.54	0.1927	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			354.55670	395.805	19.81	0.3069	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,871.05670	1,706.705	19.81	0.6931	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			275.76670	306.667	20.90	0.2436	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,362.26670	2,187.567	20.90	0.7564	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,843.48440	3,042.831	17.08	0.9689	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			29.98440	23.731	17.08	0.0311	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,492.95170	2,687.954	16.52	0.9483	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			53.75170	42.354	16.52	0.0517	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			514.60570	575.649	18.42	0.4146	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,325.40570	1,180.049	18.42	0.5854	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,549.59060	1,717.742	15.46	0.8415	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			192.69060	154.142	15.46	0.1585	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,542.02720	1,709.367	15.45	0.8401	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			195.12720	155.767	15.45	0.1599	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,534.48190	1,701.004	15.44	0.8387	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			197.58190	157.404	15.44	0.1613	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,630.40190	1,805.899	15.52	0.8535	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			173.30190	141.699	15.52	0.1465	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,561.47160	1,729.939	15.44	0.8413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			194.37160	155.739	15.44	0.1587	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,553.91570	1,721.565	15.43	0.8399	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			196.81570	157.365	15.43	0.1601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,546.38090	1,713.209	15.42	0.8385	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			199.28090	159.009	15.42	0.1615	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,407.31510	1,564.574	15.47	0.8070	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			250.21510	200.374	15.47	0.1930	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,386.08100	1,542.062	15.49	0.8016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			258.98100	207.862	15.49	0.1984	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			684.69650	765.387	17.42	0.5137	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			957.59650	831.187	17.42	0.4863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			661.79400	739.708	17.56	0.5002	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			1,004.69400	875.508	17.56	0.4998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			378.25680	419.926	19.91	0.3101	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,951.15680	1,785.726	19.91	0.6899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			333.39270	369.587	20.48	0.2763	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,206.29270	2,035.387	20.48	0.7237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			297.73590	329.147	20.99	0.2485	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,450.63590	2,274.947	20.99	0.7515	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			284.05200	313.627	21.21	0.2376	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,556.95200	2,379.427	21.21	0.7624	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,797.65010	1,978.413	15.72	0.8782	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			140.55010	114.213	15.72	0.1218	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			270.19680	297.917	21.45	0.2265	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,673.09680	2,493.717	21.45	0.7735	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			208.17170	216.520	24.08	0.1614	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,721.07170	3,522.320	24.08	0.8386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,550.44780	2,746.441	16.54	0.9493	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			53.34780	42.241	16.54	0.0507	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,874.67920	2,057.581	15.81	0.8883	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			127.57920	103.381	15.81	0.1117	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,454.48670	1,612.080	15.43	0.8067	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			258.88670	207.980	15.43	0.1933	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			354.29930	390.885	20.57	0.2802	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,278.69930	2,106.785	20.57	0.7198	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			302.25810	332.234	21.33	0.2412	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,646.65810	2,468.134	21.33	0.7588	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,932.41210	3,134.686	16.96	0.9637	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			36.81210	30.586	16.96	0.0363	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,543.64860	1,701.269	15.33	0.8073	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			273.54860	220.169	15.33	0.1927	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			351.02750	382.924	21.34	0.2570	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,710.92750	2,531.824	21.34	0.7430	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			316.26080	343.964	21.89	0.2323	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,996.16080	2,812.864	21.89	0.7677	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,012.68900	3,217.355	16.81	0.9600	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			42.58900	36.255	16.81	0.0400	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,233.65960	2,425.319	15.92	0.9001	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	11/08/2016	Foreign Exchange Option	12.70	Put			125.05960	104.319	15.92	0.0999	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			678.14100	745.062	18.41	0.4506	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,389.54100	1,244.062	18.41	0.5494	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			349.50310	378.956	22.21	0.2375	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,199.40310	3,016.356	22.21	0.7625	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			334.99330	354.807	22.60	0.2228	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,414.89330	3,222.207	22.60	0.7772	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,098.73350	3,304.269	16.66	0.9569	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			48.63350	41.669	16.66	0.0431	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,637.43840	1,799.470	15.40	0.8065	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			287.33840	236.870	15.40	0.1935	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			360.99470	391.302	22.35	0.2389	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,280.39470	3,098.202	22.35	0.7611	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,670.81690	1,836.436	15.45	0.8062	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			290.21690	243.336	15.45	0.1938	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,537.68840	1,688.733	15.50	0.7756	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			357.08840	295.633	15.50	0.2244	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			366.99210	397.972	22.25	0.2428	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,226.39210	3,044.872	22.25	0.7572	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,493.36150	1,641.478	15.60	0.7621	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			387.26150	322.778	15.60	0.2379	326,006.18	1,010	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			420.35870	457.338	21.51	0.2759	461,911.68	1,010	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,834.25870	2,658.638	21.51	0.7241	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,854.97650	2,034.163	15.59	0.8334	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			239.47650	206.063	15.59	0.1666	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,847.10000	2,026.024	15.58	0.8322	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			241.60000	207.924	15.58	0.1678	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,839.23780	2,017.895	15.57	0.8309	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			243.73780	209.795	15.57	0.1691	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,851.16990	2,031.583	15.60	0.8306	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			244.56990	212.383	15.60	0.1694	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			419.38580	455.444	21.82	0.2686	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,002.78580	2,826.244	21.82	0.7314	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			397.00640	430.550	22.15	0.2546	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,180.40640	3,001.350	22.15	0.7454	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,906.49340	2,088.604	15.64	0.8391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			229.89340	199.404	15.64	0.1609	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,866.90420	2,047.811	15.61	0.8330	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			240.30420	208.611	15.61	0.1670	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,859.03180	2,039.692	15.61	0.8318	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			242.43180	210.492	15.61	0.1682	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			378.64510	393.901	23.10	0.2281	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,687.14510	3,489.701	23.10	0.7719	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			373.89830	388.277	23.59	0.2223	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,842.39830	3,644.077	23.59	0.7777	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,195.25250	3,402.431	16.58	0.9535	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		53.75250	48.231	16.58	0.0465	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,738.72470	1,909.419	15.52	0.8061	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		297.22470	255.219	15.52	0.1939	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		413.00240	425.139	24.65	0.2238	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,243.90240	4,043.140	24.65	0.7762	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,277.61590	3,486.142	16.55	0.9507	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		58.51590	54.142	16.55	0.0493	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,823.43650	2,001.301	15.60	0.8063	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		304.33650	269.301	15.60	0.1937	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		414.79990	427.322	24.42	0.2263	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,165.69990	3,965.322	24.42	0.7737	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,375.36980	3,583.657	16.46	0.9485	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		63.86980	59.857	16.46	0.0515	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,932.11800	2,107.489	15.66	0.8073	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		320.61800	283.689	15.66	0.1927	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		454.08890	467.808	25.87	0.2251	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,742.58890	4,544.008	25.87	0.7749	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,670.83200	2,863.719	15.82	0.8964	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		154.23200	135.219	15.82	0.1036	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,662.34460	2,855.052	15.82	0.8956	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		155.74460	136.552	15.82	0.1044	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,653.87150	2,846.393	15.82	0.8947	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		157.27150	137.893	15.82	0.1053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		446.45690	506.666	26.81	0.2289	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,025.75690	4,874.266	26.81	0.7711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		438.16250	497.584	26.81	0.2257	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,077.46250	4,925.185	26.81	0.7743	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,137.20880	2,320.530	15.68	0.8309	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		272.10050	244.128	15.68	0.1669	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,144.99600	2,328.523	15.68	0.8320	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		274.29600	246.123	15.68	0.1680	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		276.50880	248.130	15.68	0.1691	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,998.34210	2,171.033	15.62	0.8091	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		327.64210	288.633	15.62	0.1909	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,437.93750	3,644.713	16.35	0.9478	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		67.23750	62.313	16.35	0.0522	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,152.80050	2,336.528	15.68	0.8331	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,342.95370	1,441.049	18.31	0.5731	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,295.35370	1,184.249	18.31	0.4269	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,350.25750	1,448.206	18.28	0.5755	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,282.65750	1,171.406	18.28	0.4245	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,346.59570	1,444.624	18.30	0.5743	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,288.99570	1,177.824	18.30	0.4257	0.00	0	0
<b>Total \$ / R Option</b>											<b>17,794,872.93</b>	<b>28,526</b>	<b>2,182,332</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>												<b>514,308,253.43</b>	<b>62,975</b>	<b>2,885,797</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			14.37730		14.17940				0.0000	1,380,220.80	96	777
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.62550		14.42370				0.0000	277,884.50	19	189
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.86420		14.65710				0.0000	0.00	0	189
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			15.12920		14.91660				0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>												<b>1,658,105.30</b>	<b>115</b>	<b>1,210</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			68.57580	32.946	21.81	0.0012	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			232,010.01040	251,763.695	21.77	0.9987	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			70.01040	33.695	21.77	0.0013	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			234,007.17200	253,762.217	21.86	0.9988	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			67.17200	32.217	21.86	0.0012	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			233,008.57580	252,762.946	21.81	0.9988	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			206,757.42220	226,051.261	16.74	0.9587	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			3,387.42220	2,501.261	16.74	0.0413	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			205,809.41640	225,091.785	16.73	0.9581	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			3,439.41640	2,541.785	16.73	0.0419	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			204,862.22430	224,132.897	16.71	0.9574	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			3,492.22430	2,582.897	16.71	0.0426	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			145,038.10320	161,015.976	15.43	0.8175	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			23,328.10320	18,595.976	15.43	0.1825	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			144,315.06190	160,250.865	15.44	0.8158	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			23,605.06190	18,830.865	15.44	0.1842	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			143,593.87820	159,488.110	15.45	0.8140	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			23,883.87820	19,068.110	15.45	0.1860	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			94,937.14760	103,860.504	17.53	0.5517	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			104,277.14760	91,940.504	17.53	0.4483	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			95,650.55580	104,613.728	17.49	0.5549	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			102,990.55580	90,693.728	17.49	0.4451	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			95,292.76370	104,235.960	17.51	0.5533	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			103,632.76370	91,315.960	17.51	0.4467	0.00	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>1,658,105.30</b>	<b>115</b>	<b>1,210</b>
£ / R	On	11/12/2015	Foreign Exchange Future			21.68890		21.36670			0.0000	24,226,501.30	1,117	40,365
£ / R	On	12/01/2016	Foreign Exchange Future			22.77380		22.42600			0.0000	0.00	0	2
£ / R	On	14/03/2016	Foreign Exchange Future			22.06920		21.73770			0.0000	0.00	0	9,752
£ / R	On	13/06/2016	Foreign Exchange Future			22.43720		22.09410			0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future			22.80200		22.44690			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.84870		22.49390			0.0000	0.00	0	200
<b>Total £ / R Future</b>												<b>24,226,501.30</b>	<b>1,117</b>	<b>50,319</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,498.24630	3,819.518	22.27	0.9985	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			1.54630	0.618	22.27	0.0015	0.00	0	830

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	18.16	Call			3,209.26260	3,529.992	21.70	0.9974	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			2.56260	1.092	21.70	0.0026	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,881.22150	3,200.963	21.04	0.9952	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			4.52150	2.063	21.04	0.0048	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,871.29950	3,191.003	21.02	0.9951	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			4.59950	2.103	21.02	0.0049	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,861.37870	3,181.044	21.00	0.9951	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			4.67870	2.144	21.00	0.0049	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,985.72970	2,299.984	19.24	0.9765	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			19.02970	11.084	19.24	0.0235	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,407.80770	1,716.595	17.56	0.9435	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			41.10770	27.695	17.56	0.0565	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,294.98710	1,601.891	17.19	0.9332	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			48.28710	32.991	17.19	0.0668	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,192.77870	1,497.650	16.86	0.9222	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			56.07870	38.750	16.86	0.0778	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,103.03290	1,403.767	16.55	0.9106	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			66.33290	44.867	16.55	0.0894	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			776.27610	1,030.683	15.82	0.8336	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			159.57610	91.783	15.82	0.1664	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			762.23560	1,014.496	15.83	0.8282	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			165.53560	95.596	15.83	0.1718	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			734.60180	982.476	15.85	0.8172	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			177.90180	103.575	15.85	0.1828	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			497.77920	697.538	16.08	0.6924	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			331.07920	208.638	16.08	0.3076	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			422.69600	602.418	16.17	0.6379	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			405.99600	263.518	16.17	0.3621	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			360.28330	515.888	16.26	0.5815	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			493.58330	326.988	16.26	0.4185	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			253.34040	362.122	16.52	0.4607	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			706.64040	493.222	16.52	0.5393	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			44.64270	57.297	17.88	0.1064	572,972.00	10,000	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,877.94270	1,568.397	17.88	0.8936	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,466.48150	1,759.500	15.12	0.8934	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			130.48150	75.700	15.12	0.1066	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,636.55730	2,946.640	16.55	0.9314	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			88.85730	67.440	16.55	0.0686	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,627.14740	2,937.082	16.53	0.9309	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			89.44740	67.882	16.53	0.0691	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,617.73970	2,927.528	16.51	0.9305	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			90.03970	68.329	16.51	0.0695	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,005.65190	2,264.838	15.24	0.7971	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			401.55190	317.638	15.24	0.2029	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,998.48230	2,257.261	15.24	0.7959	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			404.38230	320.061	15.24	0.2041	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,991.33190	2,249.697	15.25	0.7947	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			407.23190	322.497	15.25	0.2053	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,956.87560	2,200.204	15.47	0.7212	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,245.52950	1,069.503	16.08	0.4074	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			551.98490	621.834	19.66	0.2711	154,214.78	248	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,955.08490	3,669.834	19.66	0.7289	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			709.97560	598.204	15.47	0.2788	148,354.54	248	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,430.83840	1,610.756	16.07	0.5950	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,233.93840	1,058.756	16.07	0.4050	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,426.62360	1,606.123	16.08	0.5938	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,239.72360	1,064.123	16.08	0.4062	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,422.42950	1,601.503	16.08	0.5926	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,202.04700	1,350.951	16.74	0.5152	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,698.14700	1,492.251	16.74	0.4848	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,198.75520	1,347.279	16.75	0.5141	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,704.85520	1,498.579	16.75	0.4859	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,195.47380	1,343.617	16.76	0.5130	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,711.57380	1,504.917	16.76	0.4870	0.00	0	0
<b>Total £ / R Option</b>												<b>875,541.32</b>	<b>10,496</b>	<b>124,708</b>
<b>Total £ / R</b>												<b>25,102,042.62</b>	<b>11,613</b>	<b>175,027</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11659		0.11549			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11896		0.11781			0.0000	2,379.14	20	1,149
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12130		0.12008			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>2,379.14</b>	<b>20</b>	<b>9,283</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,549.33730	2,659.009	22.71	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.03730	0.009	22.71	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,550.86840	1,659.218	17.33	0.9987	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			1.56840	0.218	17.33	0.0013	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			589.01670	665.064	11.22	0.9615	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			39.71670	6.064	11.22	0.0385	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			375.33700	321.918	13.28	0.4709	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			594.73700	426.218	13.28	0.5291	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,797.68530	1,902.874	14.52	0.9811	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			17.08530	7.174	14.52	0.0189	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			925.51300	954.554	12.32	0.8682	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			144.91300	58.854	12.32	0.1318	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			350.07570	275.253	15.92	0.3075	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,342.17570	1,145.353	15.92	0.6925	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,210.12910	1,221.707	12.58	0.8547	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			202.22910	91.807	12.58	0.1453	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			643.55910	563.936	13.38	0.5620	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			635.65910	434.036	13.38	0.4380	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 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>2,379.14</b>	<b>20</b>	<b>9,283</b>
€ / R	On	11/12/2015	Foreign Exchange Future			15.43440		15.23220			0.0000	198,949,416.00	12,890	96,341
€ / R	On	29/12/2015	Foreign Exchange Future			15.49710		15.29250			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.58700		15.37870			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.59400		15.38550			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.74290		15.53100			0.0000	4,675,641.30	297	29,017
€ / R	On	13/06/2016	Foreign Exchange Future			16.04660		15.82510			0.0000	80,233.00	5	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.39260		16.16150			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.72020		16.48500			0.0000	0.00	0	3,000
<b>Total € / R Future</b>												<b>203,705,290.30</b>	<b>13,192</b>	<b>128,897</b>
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			39.94930	51.768	19.00	0.1234	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,307.74930	1,117.368	19.00	0.8766	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			418.61670	538.764	16.75	0.7077	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			226.41670	144.364	16.75	0.2923	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			292.09800	385.116	16.95	0.5841	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			349.89800	240.716	16.95	0.4159	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			135.11130	181.402	17.65	0.3455	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			682.91130	527.002	17.65	0.6545	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			448.12880	573.265	16.71	0.7308	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			205.92880	128.865	16.71	0.2692	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			442.12650	566.269	16.72	0.7263	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			209.92650	131.869	16.72	0.2737	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			436.17440	559.319	16.72	0.7217	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			213.97440	134.919	16.72	0.2783	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,346.65280	1,541.726	18.02	0.9767	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			14.45280	7.326	18.02	0.0233	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,222.78750	1,415.080	17.77	0.9671	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			20.58750	10.680	17.77	0.0329	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,184.59560	2,385.397	21.13	0.9967	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			2.39560	0.997	21.13	0.0033	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,394.77070	1,590.914	18.20	0.9792	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			12.57070	6.514	18.20	0.0208	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			973.36050	1,156.891	17.25	0.9358	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			41.16050	22.491	17.25	0.0642	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,282.23110	4,484.418	30.38	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.03110	0.019	30.38	0.0001	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			230.41300	292.299	16.73	0.4289	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			637.91300	495.199	16.73	0.5711	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			377.84770	476.276	16.25	0.5960	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			385.34770	279.176	16.25	0.4040	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			930.06000	1,087.138	15.72	0.8245	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			161.36000	110.138	15.72	0.1755	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			922.79650	1,079.090	15.72	0.8220	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			164.09650	112.090	15.72	0.1780	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			915.56490	1,071.066	15.72	0.8195	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			166.86490	114.066	15.72	0.1805	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			764.78240	902.517	15.75	0.7598	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			236.08240	165.517	15.75	0.2402	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			720.24230	853.004	15.81	0.7385	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			261.54230	186.003	15.81	0.2615	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			603.56500	719.543	16.07	0.6625	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			368.06500	275.543	16.07	0.3375	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			429.06780	516.170	16.36	0.5399	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			563.56780	442.170	16.36	0.4601	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			28.73260	22.544	17.92	0.0333	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,365.96630	2,570.250	17.65	0.9600	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			34.96630	27.350	17.65	0.0400	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			79.04850	61.397	16.44	0.0847	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			354.46480	412.476	17.41	0.3864	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,123.46480	969.576	17.41	0.6136	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			455.49640	528.391	16.87	0.4672	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			874.49640	735.491	16.87	0.5328	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,509.73260	2,715.444	17.92	0.9667	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			908.52870	767.226	16.95	0.5449	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			394.77910	458.824	17.18	0.4198	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,013.77910	865.924	17.18	0.5802	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			909.50320	1,041.735	15.75	0.7250	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			338.50320	258.835	15.75	0.2750	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,760.04850	1,954.297	16.44	0.9153	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			375.61900	290.471	15.84	0.2980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			687.10180	794.549	16.17	0.6178	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			526.10180	421.648	16.17	0.3822	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,600.08500	1,789.063	16.11	0.8969	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			99.08500	76.163	16.11	0.1031	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			439.52870	510.126	16.95	0.4551	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			217.50160	164.636	15.76	0.1949	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			946.04170	1,083.589	15.74	0.7393	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			315.04170	240.689	15.74	0.2607	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,634.51170	1,825.524	16.18	0.9013	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			93.51170	72.624	16.18	0.0987	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			856.61900	983.371	15.84	0.7020	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,625.64170	1,816.394	16.17	0.9002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			94.64170	73.494	16.17	0.0998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,617.10590	1,807.273	16.15	0.8991	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			96.10590	74.373	16.15	0.1009	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,148.50160	1,307.536	15.76	0.8051	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,093.02300	1,217.315	15.65	0.6852	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			517.92300	420.715	15.65	0.3148	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,087.73540	1,211.491	15.67	0.6831	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			522.63540	424.891	15.67	0.3169	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			513.23340	416.992	15.65	0.3129	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,803.39030	1,990.505	15.51	0.8604	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			178.29030	143.905	15.51	0.1396	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			771.92740	862.668	16.64	0.5423	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			906.82740	776.068	16.64	0.4577	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,098.33340	1,223.591	15.65	0.6871	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,632.15710	1,792.775	15.38	0.7630	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			420.65710	350.175	15.38	0.2370	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,625.77890	1,785.946	15.39	0.7615	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			424.27890	353.346	15.39	0.2385	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,638.54910	1,799.623	15.38	0.7646	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			417.04910	347.023	15.38	0.2354	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,568.94320	1,420.586	17.93	0.4985	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,050.13840	1,137.497	17.90	0.5038	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,555.13840	1,407.297	17.90	0.4962	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,047.03160	1,134.136	17.92	0.5027	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,562.03160	1,413.936	17.92	0.4973	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,043.94320	1,130.786	17.93	0.5015	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>340,620</b>
<b>Total € / R</b>												<b>203,705,290.30</b>	<b>13,192</b>	<b>469,517</b>
AUS / R	On	23/11/2015	Foreign Exchange Future			10.19290		10.06100			0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Future			10.12140		10.00080			0.0000	10,121,400.00	1,000	15,133
AUS / R	On	15/01/2016	Foreign Exchange Future			10.16740		10.05010			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.24600		10.12710			0.0000	0.00	0	6,634
AUS / R	On	13/06/2016	Foreign Exchange Future			10.37180		10.25060			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.51860		10.39450			0.0000	0.00	0	500
<b>Total AUS / R Future</b>												<b>10,121,400.00</b>	<b>1,000</b>	<b>22,520</b>
AUS / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			0.00000	177.746	12.28	0.7114	0.00	0	0
AUS / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			0.00000	44.846	12.28	0.2886	448,461.00	10,000	10,000
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			433.07230	534.523	12.64	0.9240	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			32.27230	13.123	12.64	0.0760	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			709.62820	825.022	14.38	0.9777	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			8.82820	3.622	14.38	0.0223	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,750.81030	2,871.407	28.69	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01030	0.007	28.69	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			85.31370	115.522	12.63	0.4254	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			284.51370	194.122	12.63	0.5746	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,700.81110	2,821.407	28.16	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.01110	0.007	28.16	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,650.81190	2,771.408	27.64	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.01190	0.008	27.64	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			263.22310	329.964	11.81	0.6745	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			163.12310	112.564	11.81	0.3255	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			257.53870	323.377	11.81	0.6674	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			167.43870	115.977	11.81	0.3326	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			251.92940	316.865	11.80	0.6602	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			171.82940	119.465	11.80	0.3398	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			81.02090	58.052	12.46	0.1457	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			714.33910	811.140	12.48	0.8604	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			77.23910	55.140	12.48	0.1396	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			706.21200	802.580	12.47	0.8574	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			79.11200	56.580	12.47	0.1426	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			698.12090	794.052	12.46	0.8543	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			343.31020	285.424	13.20	0.3702	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			508.78600	571.614	13.21	0.6260	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			348.18600	289.814	13.21	0.3740	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			503.70060	566.044	13.22	0.6223	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			353.10060	294.244	13.22	0.3777	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			513.91020	577.224	13.20	0.6298	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			641.74880	704.681	13.97	0.6157	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			457.24880	396.081	13.97	0.3843	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			651.36520	715.099	13.95	0.6216	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			446.86520	386.499	13.95	0.3784	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			646.54150	709.876	13.96	0.6187	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			452.04150	391.276	13.96	0.3813	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>448,461.00</b>	<b>10,000</b>	<b>10,603</b>
<b>Total AU\$ / R</b>												<b>10,569,861.00</b>	<b>11,000</b>	<b>33,123</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.83600		10.68230			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.02010		10.86420			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	10.50	Call			265.61050	369.193	11.30	0.8310	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			83.31050	33.193	11.30	0.1690	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			258.99610	361.059	11.31	0.8236	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			86.69610	35.059	11.31	0.1764	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			272.31700	377.404	11.29	0.8382	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			80.01700	31.404	11.29	0.1618	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			323.88260	244.543	13.27	0.3875	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			387.86160	465.867	13.24	0.6217	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			313.66160	235.767	13.24	0.3783	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			382.94900	460.231	13.26	0.6171	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			318.74900	240.131	13.26	0.3829	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			378.08260	454.643	13.27	0.6125	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 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			14.31090		14.13980			0.0000	71,554.50	5	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.63140		14.44680			0.0000	0.00	0	1,734
<b>Total CHF / R Future</b>												<b>71,554.50</b>	<b>5</b>	<b>9,006</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			232.50140	163.742	17.55	0.3268	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			366.77160	468.201	17.55	0.6682	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			236.97160	167.301	17.55	0.3318	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			377.88650	481.135	17.54	0.6782	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			228.08650	160.235	17.54	0.3218	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			372.30140	474.642	17.55	0.6732	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			391.39020	447.549	17.58	0.4275	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			934.59020	806.149	17.58	0.5725	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			388.55350	444.327	17.60	0.4251	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			941.75350	812.927	17.60	0.5749	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			385.73760	441.125	17.62	0.4227	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			948.93760	819.725	17.62	0.5773	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>71,554.50</b>	<b>5</b>	<b>9,006</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.24460		2.21400			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.26490		2.23410			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,061.47840	2,359.728	19.64	0.9730	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			21.47840	13.728	19.64	0.0270	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,255.55200	2,556.630	20.28	0.9791	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			15.55200	10.630	20.28	0.0209	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,157.60940	2,458.075	19.96	0.9762	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			17.60940	12.075	19.96	0.0238	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,037.64690	1,223.064	16.44	0.6366	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			696.64690	574.064	16.44	0.3634	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			984.78530	1,163.356	16.43	0.6189	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			743.78530	614.356	16.43	0.3811	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,092.38630	1,284.569	16.45	0.6540	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			651.38630	535.569	16.45	0.3460	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
DKK / R	On	11/12/2015	Foreign Exchange Future			2.07200		2.04430			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
DKK / R	On	14/03/2016	Foreign Exchange Future			2.11520		2.08660			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			793.70200	958.232	17.90	0.7848	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			250.70200	138.232	17.90	0.2152	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			728.88520	882.709	17.89	0.7562	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			285.88520	162.709	17.89	0.2438	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			667.27100	810.238	17.89	0.7258	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			324.27100	190.238	17.89	0.2742	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			719.73490	814.752	19.59	0.4665	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,353.73490	1,162.752	19.59	0.5335	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			686.12040	776.694	19.66	0.4508	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,420.12040	1,224.694	19.66	0.5492	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			754.78850	854.373	19.53	0.4824	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,288.78850	1,102.373	19.53	0.5176	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			0.13950		0.13780			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13910		0.13590			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13810		0.13670			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13730		0.13600			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			0.07120		0.07000			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06680		0.06570			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06390		0.06280			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	20/11/2015	Foreign Exchange Future			9.34580		9.21260			0.0000	74,766,400.00	8,000	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.36480		9.23360			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.46690		9.33450			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.57060		9.43400			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>74,766,400.00</b>	<b>8,000</b>	<b>0</b>
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			45.95870	91.581	13.70	0.5152	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			173.35870	85.781	13.70	0.4848	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			64.62910	127.302	14.05	0.6186	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			132.02910	61.502	14.05	0.3814	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			61.15390	120.928	13.99	0.6021	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			138.55390	65.128	13.99	0.3979	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			57.82850	114.719	13.93	0.5852	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			145.22850	68.919	13.93	0.4148	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			211.39670	308.355	11.57	0.8123	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			67.79670	33.555	11.57	0.1877	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			204.69350	300.297	11.56	0.8038	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			71.09350	35.497	11.56	0.1962	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			198.10460	292.327	11.55	0.7949	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			74.50460	37.527	11.55	0.2051	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			378.64870	462.666	12.30	0.6993	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			184.14870	135.766	12.30	0.3007	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			372.67880	455.993	12.30	0.6940	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			188.17880	139.093	12.30	0.3060	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			366.76660	449.374	12.30	0.6887	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			192.26660	142.474	12.30	0.3113	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			628.88610	723.611	13.28	0.7391	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			204.88610	163.011	13.28	0.2609	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			641.57610	738.170	13.30	0.7459	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			197.57610	157.570	13.30	0.2541	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			635.21000	730.874	13.29	0.7425	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			201.21000	160.274	13.29	0.2575	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>												<b>74,766,400.00</b>	<b>8,000</b>	<b>8,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.07350		1.07420			0.0000	0.00	0	1,463
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.07640		1.07680			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07950		1.07970			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>1,463</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>1,463</b>
RAIN	On	11/12/2015	Foreign Exchange Future			24,808.32000		24,481.67000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	11/12/2015	Foreign Exchange Future			10.07690		9.99180			0.0000	342,614.60	34	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.21470		10.13200			0.0000	3,227,845.20	316	3,243
<b>Total SGD / R Future</b>												<b>3,570,459.80</b>	<b>350</b>	<b>3,243</b>
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,008.00240	1,023.683	52.18	0.7105	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			376.20240	306.783	52.18	0.2895	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,020.48250	1,036.856	52.18	0.7152	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			368.68250	299.955	52.18	0.2848	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,014.23030	1,030.256	52.18	0.7129	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			372.43030	303.356	52.18	0.2871	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			774.63390	921.681	33.81	0.5856	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			622.63390	686.981	33.81	0.4144	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			747.62210	894.767	32.88	0.5838	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			605.62210	670.067	32.88	0.4162	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			720.59000	867.828	31.94	0.5820	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			588.59000	653.128	31.94	0.4180	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>3,570,459.80</b>	<b>350</b>	<b>3,243</b>
TRY / R	On	11/12/2015	Foreign Exchange Future			4.88110		4.81890			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.83260		4.77180			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			333.07560	393.319	14.78	0.9732	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			4.17560	2.219	14.78	0.0268	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			323.39570	383.498	14.65	0.9710	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			4.49570	2.398	14.65	0.0290	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			313.74220	373.692	14.51	0.9687	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			4.84220	2.592	14.51	0.0313	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			344.31510	389.644	15.08	0.8090	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			62.51510	47.044	15.08	0.1910	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			336.59920	381.462	15.03	0.8027	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			64.79920	48.862	15.03	0.1973	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			329.08630	373.340	14.99	0.7963	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			67.28630	50.740	14.99	0.2037	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			1.05000		1.07190			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			0.99700		1.03520			0.0000	0.00	0	1
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,689</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>7,689</b>
<b>Total Futures</b>												<b>814635470.84</b>	<b>58,248</b>	<b>992,591</b>
<b>Total Options</b>												<b>19118875.25</b>	<b>49,022</b>	<b>2,666,263</b>
<b>Grand Total:</b>												<b>833,754,346.09</b>	<b>107,270</b>	<b>3,658,854</b>