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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/10/2015 Foreign Exchange Future			13.35910		13.59970			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.37710		13.59970			0.0000	0.00	0	0
\$ / R On 12/10/2015 Foreign Exchange Future			13.38230		13.60570			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.38400		13.60770			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.38520		13.60970			0.0000	0.00	0	1,000
\$ / R On 16/10/2015 Foreign Exchange Future			13.38750		13.61360			0.0000	0.00	0	0
\$ / R On 20/10/2015 Foreign Exchange Future			13.39360		13.62340			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.39880		13.62830			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.41450		13.64290			0.0000	0.00	0	351
\$ / R On 30/10/2015 Foreign Exchange Future			13.41970		13.64780			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.43540		13.66250			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.44820		13.67460			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.46440		13.69100			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.46670		13.69340			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.47130		13.69810			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.48060		13.70750			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.48290		13.70980			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.51300		13.74040			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.52040		13.74800			0.0000	1,498,438,891.20	110,828	737,844
\$ / R On 21/12/2015 Foreign Exchange Future			13.54550		13.77360			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.60310		13.83180			0.0000	0.00	0	2,650

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Future			13.63650		13.86610			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.67470		13.90520			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.69140		13.92230			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.70570		13.93700			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.74150		13.97370			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.74860		13.98110			0.0000	88,073,531.60	6,406	70,213
\$ / R	On	16/03/2016	Foreign Exchange Future			13.75340		13.98600			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.77010		14.00310			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.78440		14.01780			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.83260		14.06740			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.85220		14.08750			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.92820		14.16530			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.95270		14.19040			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.96010		14.19790			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.96990		14.20790			0.0000	698,495.00	50	29,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.00670		14.24560			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.07900		14.32030			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.11700		14.35950			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.15500		14.39870			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.18280		14.42740			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.18790		14.43260			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.20560		14.45090			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.21570		14.46140			0.0000	0.00	0	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.23850		14.48490			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.31670		14.56310			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.41640		14.66050			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.46470		14.70780			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.47980		14.72250			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.73360		14.97050			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,587,210,917.80</b>	<b>117,284</b>	<b>850,056</b>
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			12.96250	0.000	18.04	0.0000	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			183.26250	410.900	18.04	1.0000	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			10.85400	1.010	26.07	0.0114	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			391.15400	603.910	26.07	0.9886	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			14.69160	2.035	19.78	0.0182	0.00	0	3,000
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			458.99160	669.735	19.78	0.9818	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			729.35110	509.698	17.78	0.9550	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			1.65110	5.698	17.78	0.0450	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			48.63140	13.361	19.14	0.0833	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			328.93140	518.161	19.14	0.9167	0.00	0	0
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Call			44.42850	14.250	19.78	0.0771	0.00	0	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			430.82850	626.750	19.78	0.9229	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			371.10350	205.935	15.99	0.5881	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			57.70350	122.335	15.99	0.4119	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			313.30920	163.690	16.06	0.5096	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	20/10/2015	Foreign Exchange Option	13.39	Put			79.90920	160.090	16.06	0.4904	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			174.39230	81.936	17.24	0.3010	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			180.99230	318.336	17.24	0.6990	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			282.93180	151.075	16.58	0.4527	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			114.63180	212.275	16.58	0.5473	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,842.92190	2,614.524	24.87	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.02190	0.024	24.87	0.0001	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,492.96180	2,264.593	23.48	0.9995	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.06180	0.093	23.48	0.0005	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			0.00000	197.416	16.34	0.4885	1,579,328.80	8,000	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			0.00000	222.916	16.34	0.5115	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			267.53490	152.733	16.88	0.4027	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			184.63490	298.233	16.88	0.5973	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.71910	0.709	34.09	0.0022	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,337.81910	3,566.209	34.09	0.9978	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			157.43910	86.704	18.29	0.2433	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			379.63910	537.003	18.29	0.7567	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			122.85820	65.853	18.86	0.1920	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			475.05820	646.153	18.86	0.8080	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			704.90010	511.269	15.56	0.7803	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			42.40010	75.869	15.56	0.2197	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			250.72240	153.564	17.38	0.3543	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			288.22240	418.164	17.38	0.6457	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			958.49850	743.777	15.45	0.8995	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			15.99850	28.377	15.45	0.1005	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			234.88250	148.096	17.74	0.3216	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			370.28250	509.896	17.74	0.6784	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			120.79400	73.099	19.58	0.1739	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			696.19400	874.899	19.58	0.8261	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			725.16970	535.341	15.52	0.7701	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			50.56970	87.140	15.52	0.2299	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			614.12990	438.264	15.76	0.6936	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			79.52990	130.064	15.76	0.3064	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			0.00000	349.921	16.13	0.5733	3,499,210.00	10,000	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			0.00000	235.521	16.13	0.4267	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			470.14540	324.565	16.22	0.5459	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			179.14540	260.165	16.22	0.4541	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			638.28600	465.515	15.78	0.6819	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			97.28600	151.115	15.78	0.3181	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			628.77520	458.294	15.86	0.6704	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			105.37520	161.595	15.86	0.3296	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			0.00000	355.457	16.17	0.5738	2,132,739.00	6,000	3,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			0.00000	238.757	16.17	0.4262	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			660.55360	487.496	15.87	0.6842	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			102.45360	156.196	15.87	0.3158	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			308.16250	208.817	17.49	0.3794	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	20/11/2015	Foreign Exchange Option	13.75	Put			360.06250	487.517	17.49	0.6206	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			355.07180	246.238	17.13	0.4187	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			327.57180	445.638	17.13	0.5813	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			242.05340	163.176	18.24	0.2989	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			524.55340	672.576	18.24	0.7011	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			763.84910	581.352	15.61	0.7343	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			84.04910	128.452	15.61	0.2657	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,910.26720	2,683.520	21.30	0.9980	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.46720	0.620	21.30	0.0020	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,560.81420	2,334.153	19.85	0.9960	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.01420	1.253	19.85	0.0040	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,109.73490	897.851	15.40	0.8823	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			29.93490	44.951	15.40	0.1177	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			293.06270	201.172	17.77	0.3520	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			433.26270	568.272	17.77	0.6480	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			16.34350	11.713	33.33	0.0201	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,756.54350	3,978.813	33.33	0.9799	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			491.42890	349.621	16.40	0.5380	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			211.62890	296.721	16.40	0.4620	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			374.64980	261.333	17.06	0.4342	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			314.84980	428.433	17.06	0.5658	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			338.88570	235.390	17.35	0.3998	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			359.08570	482.490	17.35	0.6002	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			611.34940	449.268	16.03	0.6327	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			141.54940	206.368	16.03	0.3673	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			604.59990	443.554	16.05	0.6277	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			144.79990	210.654	16.05	0.3723	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			552.34600	399.736	16.20	0.5878	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			172.54600	246.836	16.20	0.4122	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			913.54040	712.434	15.26	0.8126	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			53.74040	79.534	15.26	0.1874	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			845.31590	652.215	15.42	0.7792	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			65.51590	99.315	15.42	0.2208	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,420.72160	1,201.100	15.40	0.9281	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			20.32160	28.100	15.40	0.0719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			295.00270	211.989	18.34	0.3235	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			597.00270	741.589	18.34	0.6765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			274.59360	196.502	18.56	0.3033	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			646.59360	796.102	18.56	0.6967	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			253.05170	180.275	18.82	0.2817	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			705.05170	859.874	18.82	0.7183	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			337.10550	244.275	17.92	0.3641	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			509.10550	643.875	17.92	0.6359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			310.52870	223.842	18.17	0.3387	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			562.52870	703.442	18.17	0.6613	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			307.35840	221.418	18.21	0.3356	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	14.01	Put			569.35840	711.018	18.21	0.6644	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			381.26270	278.608	17.53	0.4053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			433.26270	558.208	17.53	0.5947	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			369.71860	269.587	17.63	0.3947	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			451.71860	579.187	17.63	0.6053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			340.58410	246.962	17.89	0.3674	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			502.58410	636.562	17.89	0.6326	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			442.39230	324.883	17.08	0.4576	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			354.39230	464.483	17.08	0.5424	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			432.97100	317.831	17.15	0.4499	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			364.97100	477.431	17.15	0.5501	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			414.61750	304.178	17.27	0.4346	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			386.61750	503.778	17.27	0.5654	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			456.83700	335.747	16.98	0.4694	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			338.83700	445.347	16.98	0.5306	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			451.98120	332.085	17.02	0.4654	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			343.98120	451.685	17.02	0.5346	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			447.16720	328.464	17.05	0.4615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			349.16720	458.064	17.05	0.5385	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			476.67890	350.783	16.86	0.4854	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			318.67890	420.383	16.86	0.5146	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			471.65530	346.965	16.89	0.4814	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			323.65530	426.565	16.89	0.5186	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			461.73450	339.446	16.95	0.4734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			333.73450	439.046	16.95	0.5266	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			557.17110	414.822	16.45	0.5480	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			249.17110	334.422	16.45	0.4520	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			523.81170	387.014	16.57	0.5225	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			275.81170	366.614	16.57	0.4775	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			513.03660	378.668	16.63	0.5142	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			285.03660	378.268	16.63	0.4858	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			604.08880	454.360	16.29	0.5824	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			216.08880	293.960	16.29	0.4176	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			592.09770	444.207	16.33	0.5737	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			224.09770	303.807	16.33	0.4263	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			580.27930	434.235	16.37	0.5651	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			232.27930	313.835	16.37	0.4349	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			673.16930	513.433	16.08	0.6299	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			175.16930	243.033	16.08	0.3701	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			653.80470	496.775	16.14	0.6169	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			185.80470	256.375	16.14	0.3831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			634.83430	480.527	16.20	0.6040	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			196.83430	270.127	16.20	0.3960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			706.30750	542.118	15.98	0.6515	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			158.30750	221.718	15.98	0.3485	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			699.59350	536.289	16.00	0.6472	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	13.21	Put		161.59350	225.889	16.00	0.3528	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		692.92260	530.505	16.02	0.6429	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		164.92260	230.105	16.02	0.3571	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		775.79760	602.951	15.79	0.6941	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		127.79760	182.551	15.79	0.3059	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		740.52240	571.958	15.89	0.6729	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		142.52240	201.558	15.89	0.3271	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		726.70900	559.883	15.93	0.6643	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		148.70900	209.483	15.93	0.3357	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		931.80980	738.348	15.40	0.7749	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		83.80980	117.948	15.40	0.2251	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		851.21730	668.389	15.60	0.7354	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		103.21730	147.989	15.60	0.2646	73,994.40	500	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		812.11840	635.098	15.69	0.7149	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		114.11840	164.698	15.69	0.2851	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,015.35750	814.450	15.32	0.8103	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		67.35750	94.050	15.32	0.1897	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		973.23190	775.000	15.31	0.7938	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		75.23190	104.600	15.31	0.2062	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		964.88960	767.565	15.32	0.7901	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		76.88960	107.165	15.32	0.2099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,101.56450	895.821	15.36	0.8410	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		53.56450	75.421	15.36	0.1590	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,049.53690	846.615	15.34	0.8230	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		61.53690	86.215	15.34	0.1770	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,040.95380	838.524	15.33	0.8199	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		62.95380	88.124	15.33	0.1801	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,217.11920	1,006.074	15.40	0.8758	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		39.11920	55.674	15.40	0.1242	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,208.10320	997.428	15.40	0.8733	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		40.10320	57.028	15.40	0.1267	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,190.13260	980.215	15.39	0.8682	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		42.13260	59.815	15.39	0.1318	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,565.15170	1,341.434	15.52	0.9454	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		17.15170	21.034	15.52	0.0546	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,280.76780	1,067.299	15.42	0.8922	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		32.76780	46.899	15.42	0.1078	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,226.15420	1,014.745	15.40	0.8782	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		38.15420	54.345	15.40	0.1218	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,613.57200	1,388.603	15.54	0.9518	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		15.57200	18.203	15.54	0.0482	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,603.87610	1,379.141	15.54	0.9506	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		15.87610	18.741	15.54	0.0494	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,584.50190	1,360.260	15.53	0.9480	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		16.50190	19.860	15.53	0.0520	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,759.63690	1,533.963	16.05	0.9637	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			11.63690	13.563	16.05	0.0363	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,720.57930	1,495.069	15.91	0.9608	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			12.57930	14.669	15.91	0.0392	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,662.13410	1,436.902	15.71	0.9561	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			14.13410	16.502	15.71	0.0439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,955.86940	1,729.565	16.73	0.9752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			7.86940	9.165	16.73	0.0248	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,857.57340	1,631.549	16.39	0.9700	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			9.57340	11.148	16.39	0.0300	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,808.55610	1,582.696	16.22	0.9670	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			10.55610	12.296	16.22	0.0330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,153.30550	1,926.598	17.41	0.9831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			5.30550	6.198	17.41	0.0169	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,143.41150	1,916.720	17.38	0.9827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			5.41150	6.320	17.38	0.0173	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,005.13270	1,778.710	16.90	0.9774	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			7.13270	8.310	16.90	0.0226	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,749.59730	2,522.323	19.45	0.9947	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.59730	1.923	19.45	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,550.39050	2,323.239	18.77	0.9922	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			2.39050	2.839	18.77	0.0078	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,351.56660	2,124.594	18.09	0.9885	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			3.56660	4.194	18.09	0.0115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,548.03310	4,320.438	25.00	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.03310	0.038	25.00	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,498.04070	4,270.447	25.00	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.04070	0.047	25.00	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,799.47530	2,572.144	19.62	0.9952	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.47530	1.744	19.62	0.0048	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,598.02680	4,370.430	25.00	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.02680	0.030	25.00	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			37.48220	29.462	27.33	0.0475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,789.48220	3,009.062	27.33	0.9525	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.54150	0.641	32.91	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,023.54150	7,250.241	32.91	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			82.37040	57.491	23.08	0.0966	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,754.37040	1,957.091	23.08	0.9034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			72.91170	50.873	23.59	0.0856	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,894.91170	2,100.473	23.59	0.9144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			60.95600	42.547	24.37	0.0717	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,112.95600	2,322.147	24.37	0.9283	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			121.21640	85.250	21.55	0.1413	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,343.21640	1,534.850	21.55	0.8587	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			118.04280	82.936	21.65	0.1376	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,370.04280	1,562.536	21.65	0.8624	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			91.07720	63.608	22.67	0.1066	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,643.07720	1,843.208	22.67	0.8934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		154.96670	109.656	20.60	0.1792	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		1,106.96670	1,289.256	20.60	0.8208	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		147.93980	104.603	20.78	0.1714	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,149.93980	1,334.203	20.78	0.8286	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		136.22570	96.209	21.10	0.1584	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,228.22570	1,415.809	21.10	0.8416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		212.98940	151.503	19.43	0.2412	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		834.98940	1,001.103	19.43	0.7588	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		206.65480	146.996	19.53	0.2347	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		858.65480	1,026.596	19.53	0.7653	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		187.28950	133.071	19.89	0.2143	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		939.28950	1,112.671	19.89	0.7857	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		242.95410	172.974	18.96	0.2716	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		734.95410	892.574	18.96	0.7284	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		233.28030	166.015	19.10	0.2618	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		765.28030	925.615	19.10	0.7382	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		228.59790	162.657	19.18	0.2571	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		780.59790	942.257	19.18	0.7429	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,626.62470	2,399.143	18.56	0.9907	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		3.02470	3.643	18.56	0.0093	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		302.36830	222.902	18.53	0.3164	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		678.76830	827.402	18.53	0.6836	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		40.25440	27.148	32.62	0.0359	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,136.65440	4,351.648	32.62	0.9641	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,975.28650	2,747.395	19.66	0.9951	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		1.68650	1.895	19.66	0.0049	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,636.56730	2,409.074	18.59	0.9909	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		2.96730	3.574	18.59	0.0091	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,030.17000	841.694	15.42	0.7502	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		128.37000	168.594	15.42	0.2498	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		347.24430	272.158	19.40	0.3069	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		961.14430	1,115.658	19.40	0.6931	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		221.45370	173.450	21.42	0.2023	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,515.35370	1,696.950	21.42	0.7977	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		946.90730	775.854	15.78	0.6894	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		190.80730	249.354	15.78	0.3106	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		200.57880	157.131	21.88	0.1841	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,654.47880	1,840.631	21.88	0.8159	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		711.49450	570.370	16.65	0.5617	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		345.39450	433.870	16.65	0.4383	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,086.51520	1,862.501	16.24	0.9508	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		20.41520	26.001	16.24	0.0492	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,049.99160	863.256	15.46	0.7350	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		153.89160	196.756	15.46	0.2650	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,324.99810	2,098.439	16.55	0.9580	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	12/02/2016	Foreign Exchange Option	11.60	Put			19.79810	23.739	16.55	0.0420	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			230.91890	183.515	21.91	0.1974	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,725.71890	1,908.815	21.91	0.8026	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			598.41770	483.415	17.77	0.4579	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			606.11770	722.015	17.77	0.5421	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			816.44140	670.436	16.66	0.5784	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			379.44140	464.736	16.66	0.4216	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			357.00420	287.170	20.25	0.2848	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,260.00420	1,421.470	20.25	0.7152	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			232.19330	186.766	22.39	0.1897	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,935.19330	2,121.066	22.39	0.8103	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,169.68770	1,944.319	16.20	0.9379	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			32.68770	38.619	16.20	0.0621	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,547.67550	1,337.850	15.30	0.8346	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			103.97550	126.350	15.30	0.1654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			14.01680	15.537	17.40	0.0250	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,459.26100	2,231.253	16.59	0.9502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			28.16100	32.653	16.59	0.0498	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,411.36790	2,183.675	16.50	0.9468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			30.26790	35.075	16.50	0.0532	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,297.96930	6,517.841	30.68	0.9646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			217.98780	178.013	23.47	0.1681	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,386.88780	2,579.413	23.47	0.8319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			188.38080	154.556	24.35	0.1458	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,707.28080	2,905.956	24.35	0.8542	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,945.11680	2,714.137	17.40	0.9750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,939.69550	3,151.958	25.48	0.8622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			370.60770	301.620	20.63	0.2789	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,419.50770	1,583.020	20.63	0.7211	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			328.62820	267.164	21.26	0.2489	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,617.52820	1,788.564	21.26	0.7511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			49.06930	36.441	30.68	0.0354	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,029.74300	2,213.564	22.46	0.8002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			467.66160	380.815	19.46	0.3452	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,076.56160	1,222.215	19.46	0.6548	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			428.96590	349.114	19.88	0.3192	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,197.86590	1,350.514	19.88	0.6808	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			170.79550	150.558	25.48	0.1378	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,315.23530	1,473.903	20.29	0.7032	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			578.15510	472.513	18.44	0.4167	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			807.05510	933.913	18.44	0.5833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			546.30420	445.895	18.71	0.3965	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			875.20420	1,007.295	18.71	0.6035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			260.84300	212.164	22.46	0.1998	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,010.24400	1,151.703	19.22	0.6391	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			810.80490	670.827	16.92	0.5531	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	13.63	Put			459.70490	552.227	16.92	0.4469	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			750.89730	618.585	17.25	0.5198	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			529.79730	629.985	17.25	0.4802	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			396.33530	322.503	20.29	0.2968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			634.45040	745.970	17.73	0.5238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,050.45210	878.777	15.86	0.6705	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			269.35210	330.177	15.86	0.3295	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,011.05460	846.321	16.01	0.6537	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			289.95460	357.721	16.01	0.3463	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			491.34400	400.303	19.22	0.3609	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			418.98700	506.728	16.73	0.4258	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,337.36900	1,139.428	15.38	0.7749	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			156.26900	190.828	15.38	0.2251	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,224.95780	1,032.782	15.45	0.7382	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			193.85780	234.182	15.45	0.2618	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			675.55040	554.570	17.73	0.4762	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			237.17270	286.893	15.61	0.3014	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,795.71190	1,574.734	15.43	0.8803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			74.61190	86.134	15.43	0.1197	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,538.79670	1,330.113	15.27	0.8304	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			107.69670	131.513	15.27	0.1696	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			850.08700	705.328	16.73	0.5742	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			142.77110	175.156	15.35	0.2111	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,987.66290	1,763.924	15.77	0.9064	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			56.56290	65.324	15.77	0.0936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,978.42530	1,754.802	15.75	0.9053	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			57.32530	66.202	15.75	0.0947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,118.27270	935.493	15.61	0.6986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			61.27900	70.757	15.67	0.1005	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,080.50990	1,855.688	15.93	0.9171	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			49.40990	57.088	15.93	0.0829	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,033.97970	1,809.682	15.85	0.9119	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			52.87970	61.082	15.85	0.0881	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,383.87110	1,183.756	15.35	0.7889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			55.80820	64.454	15.79	0.0924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,221.27960	1,995.068	16.18	0.9312	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			40.17960	46.468	16.18	0.0688	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,192.99280	1,967.039	16.13	0.9286	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			41.89280	48.439	16.13	0.0714	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,932.37900	1,709.357	15.67	0.8995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,117.88120	1,892.662	16.00	0.9211	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			46.78120	54.062	16.00	0.0789	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,996.90820	1,773.054	15.79	0.9076	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			969.75680	812.089	16.23	0.6320	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			323.75680	398.689	16.23	0.3680	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			464.31380	378.741	19.58	0.3408	0.00	0	17,991

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,108.31380	1,255.341	19.58	0.6592	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			821.37390	681.969	16.99	0.5481	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			488.27390	581.869	16.99	0.4519	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			406.72550	332.965	20.41	0.2966	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,373.62550	1,532.865	20.41	0.7034	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			269.36260	221.435	22.81	0.1972	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,211.56260	2,397.035	22.81	0.8028	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,263.86860	2,036.792	16.12	0.9268	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			46.06860	52.392	16.12	0.0732	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			923.84900	773.309	16.53	0.5947	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			406.04900	488.909	16.53	0.4053	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			370.48850	304.414	21.09	0.2673	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,602.68850	1,770.014	21.09	0.7327	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			775.02930	649.247	17.72	0.4952	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			677.62930	786.647	17.72	0.5048	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			391.94330	325.633	21.36	0.2677	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,744.54330	1,913.033	21.36	0.7323	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			372.11580	311.095	21.86	0.2504	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,944.61580	2,118.895	21.86	0.7496	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			291.00490	244.558	23.30	0.1981	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,493.50490	2,682.358	23.30	0.8019	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,343.05210	2,116.144	16.09	0.9191	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			55.55210	63.944	16.09	0.0809	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,011.66070	860.759	16.52	0.6068	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			424.16070	508.559	16.52	0.3932	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,429.92090	2,204.191	16.06	0.9125	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			64.62090	75.991	16.06	0.0875	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,106.53970	955.356	16.51	0.6189	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			441.23970	527.156	16.51	0.3811	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			373.58840	319.664	22.67	0.2358	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,338.28840	2,521.464	22.67	0.7642	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			309.02340	266.233	23.92	0.1965	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,843.72340	3,038.033	23.92	0.8035	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			503.04550	431.214	21.11	0.3065	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,762.64550	1,928.514	21.11	0.6935	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,096.03220	1,875.213	15.52	0.8693	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			105.63220	122.513	15.52	0.1307	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,261.52170	1,088.261	15.92	0.6686	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			363.62170	428.161	15.92	0.3314	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,255.40320	1,083.152	15.94	0.6663	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			367.50320	433.052	15.94	0.3337	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,267.66820	1,093.999	15.91	0.6708	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			359.76820	423.899	15.91	0.3292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,278.98910	1,105.783	15.90	0.6718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			361.08910	425.883	15.90	0.3282	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,272.84450	1,100.645	15.93	0.6696	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			364.94450	430.745	15.93	0.3304	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,155.04730	1,003.455	16.44	0.6253	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			447.14730	533.555	16.44	0.3747	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,139.76170	989.774	16.52	0.6188	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			461.86170	549.874	16.52	0.3812	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,335.33480	1,156.465	15.75	0.6915	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			327.43480	386.565	15.75	0.3085	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			395.43450	341.437	22.73	0.2410	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,417.53450	2,601.537	22.73	0.7590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			359.04580	311.086	23.38	0.2197	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,681.14580	2,871.186	23.38	0.7803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,266.72790	1,095.534	15.95	0.6673	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			368.82790	435.634	15.95	0.3327	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			318.26120	287.372	24.55	0.1993	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,040.36120	3,247.472	24.55	0.8007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			307.21020	284.763	25.06	0.1949	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,159.31020	3,374.863	25.06	0.8051	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			632.82270	543.283	19.88	0.3738	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,354.92270	1,503.383	19.88	0.6262	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,467.51750	1,281.939	15.55	0.7335	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			259.61750	312.039	15.55	0.2665	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			287.50930	272.537	29.31	0.1679	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,249.60930	4,472.637	29.31	0.8321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			329.66420	290.120	24.08	0.2036	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,931.76420	3,130.220	24.08	0.7964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,151.12180	1,930.223	15.56	0.8732	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			103.22180	120.323	15.56	0.1268	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,530.11530	1,341.538	15.46	0.7520	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			232.21530	281.638	15.46	0.2480	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,517.31980	2,293.163	15.97	0.9080	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			71.71980	86.463	15.97	0.0920	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,200.54040	1,046.300	16.41	0.6306	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			454.94040	539.600	16.41	0.3694	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			378.63650	330.552	23.45	0.2247	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,753.03650	2,943.852	23.45	0.7753	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			335.69590	308.668	24.75	0.2049	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,130.09590	3,341.968	24.75	0.7951	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,292.96470	1,130.009	16.38	0.6403	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			472.66470	551.009	16.38	0.3597	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			383.46490	352.727	24.66	0.2190	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,193.16490	3,403.727	24.66	0.7810	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			372.48000	346.841	25.84	0.2091	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,502.18000	3,717.841	25.84	0.7909	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,599.61090	2,375.397	15.95	0.9041	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			79.31090	96.397	15.95	0.0959	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,872.04970	1,659.580	15.20	0.7957	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			212.54970	242.580	15.20	0.2043	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			654.26390	571.173	20.96	0.3465	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,814.76390	1,974.173	20.96	0.6535	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,686.47410	2,461.850	15.97	0.9005	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			87.77410	106.850	15.97	0.0995	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,388.28810	1,216.850	16.36	0.6497	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			489.58810	561.850	16.36	0.3503	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			413.81750	390.456	26.30	0.2182	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,715.11750	3,935.456	26.30	0.7818	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			408.75960	388.018	27.11	0.2125	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,940.05960	4,163.018	27.11	0.7875	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			432.68350	405.577	26.47	0.2209	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,805.28350	4,022.777	26.47	0.7791	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,421.43090	1,247.063	16.33	0.6530	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			494.03090	564.263	16.33	0.3470	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,315.13190	1,158.346	16.84	0.6161	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			587.73190	675.546	16.84	0.3839	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			434.12880	406.303	26.25	0.2224	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,746.72880	3,963.503	26.25	0.7776	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			451.15460	417.435	24.69	0.2366	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,318.55460	3,529.535	24.69	0.7634	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,283.87810	1,130.900	17.04	0.6026	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			631.27810	723.000	17.04	0.3974	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,563.28650	1,380.744	16.03	0.6919	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			412.38650	475.143	16.03	0.3081	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,557.37180	1,375.126	16.04	0.6901	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			416.47180	479.526	16.04	0.3099	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,569.22810	1,386.383	16.01	0.6937	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			408.32810	470.783	16.01	0.3063	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,574.82420	1,391.575	16.01	0.6929	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			413.42420	475.875	16.01	0.3071	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,568.90820	1,385.953	16.03	0.6911	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			417.50820	480.253	16.03	0.3089	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			456.46800	430.235	26.00	0.2307	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,695.06800	3,914.535	26.00	0.7693	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,580.76700	1,397.224	16.00	0.6947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			409.36700	471.523	16.00	0.3053	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			456.17550	437.136	28.29	0.2181	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,381.27550	4,608.636	28.29	0.7819	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,779.14110	2,554.110	15.91	0.8984	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			94.24110	115.610	15.91	0.1016	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,488.78110	1,310.761	16.35	0.6592	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			503.88110	572.261	16.35	0.3408	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			458.59580	437.746	27.74	0.2214	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,223.69580	4,449.245	27.74	0.7786	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,863.08470	2,634.442	15.71	0.8996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			99.98470	117.742	15.71	0.1004	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,577.87270	1,399.691	16.43	0.6673	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			514.77270	582.991	16.43	0.3327	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			498.63820	370.224	26.43	0.1944	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,705.53820	4,823.524	26.43	0.8056	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			497.79840	360.073	26.43	0.1901	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,784.69840	4,893.373	26.43	0.8099	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,686.85340	1,508.750	16.53	0.6771	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			526.35340	592.350	16.53	0.3229	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			490.35720	342.526	26.10	0.1779	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,229.85720	5,326.126	26.10	0.8221	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,966.42810	2,741.007	15.70	0.8991	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			105.92810	124.606	15.70	0.1009	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,314.76020	2,092.535	15.51	0.8099	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			256.96020	277.835	15.51	0.1901	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,307.08260	2,085.031	15.51	0.8086	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			259.28260	280.331	15.51	0.1914	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,322.45220	2,100.059	15.50	0.8112	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			254.65220	275.359	15.50	0.1888	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			461.58000	399.618	27.52	0.1901	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,489.08000	5,669.818	27.52	0.8099	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			453.70380	392.532	27.52	0.1873	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,541.20380	5,722.732	27.52	0.8127	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,865.23100	1,680.110	16.26	0.7128	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			444.71000	501.801	16.24	0.2841	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,871.20800	1,685.849	16.25	0.7143	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			448.70800	506.049	16.25	0.2857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			452.73100	510.311	16.26	0.2872	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,755.33870	1,574.797	16.53	0.6833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			532.83870	594.997	16.53	0.3167	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,035.51670	2,814.052	15.89	0.8965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			113.01670	134.252	15.89	0.1035	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,877.21000	1,691.601	16.24	0.7159	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,281.48080	1,161.415	20.22	0.4807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,660.98080	1,777.815	20.22	0.5193	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,278.45450	1,158.679	20.24	0.4798	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,667.95450	1,785.079	20.24	0.5202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,284.51770	1,164.153	20.21	0.4817	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,654.01770	1,770.553	20.21	0.5183	0.00	0	0
<b>Total \$ / R Option</b>												<b>7,285,272.20</b>	<b>24,500</b>	<b>2,080,820</b>
<b>Total \$ / R</b>												<b>1,594,496,190.00</b>	<b>141,784</b>	<b>2,930,876</b>
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.52040		13.74800			0.0000	3,772,191.60	279	589
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		13.74860		13.98110			0.0000	137,486.00	10	215
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		13.96990		14.20790			0.0000	0.00	0	119

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.21570		14.46140			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>3,909,677.60</b>	<b>289</b>	<b>923</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			868.05240	1,010.804	16.56	0.0273	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			189,685.22530	167,070.802	16.53	0.9722	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			885.22530	1,030.802	16.53	0.0278	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			191,651.20610	169,031.196	16.59	0.9732	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			851.20610	991.196	16.59	0.0268	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			190,668.05240	168,050.804	16.56	0.9727	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			167,925.04060	146,036.997	15.21	0.8614	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			8,815.04060	10,176.997	15.21	0.1386	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			167,037.40680	145,168.081	15.20	0.8598	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			8,927.40680	10,308.081	15.20	0.1402	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			166,151.19790	144,342.011	15.20	0.8579	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			9,041.19790	10,482.011	15.20	0.1421	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			118,938.32380	103,150.945	16.29	0.6384	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			42,148.32380	50,160.945	16.29	0.3616	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			118,360.06840	102,677.153	16.32	0.6362	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			42,570.06840	50,687.153	16.32	0.3638	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			117,784.18400	102,205.515	16.34	0.6340	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			42,994.18400	51,215.515	16.34	0.3660	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			88,075.83750	77,054.165	19.77	0.4266	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			142,935.83750	156,484.164	19.77	0.5734	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			88,630.56140	77,539.117	19.73	0.4290	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			141,490.56140	154,969.117	19.73	0.5710	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			88,352.57180	77,295.792	19.75	0.4278	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			142,212.57180	155,725.792	19.75	0.5722	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>3,909,677.60</b>	<b>289</b>	<b>923</b>
£ / R	On	11/12/2015			20.68920		20.90280			0.0000	34,654,410.00	1,675	32,988
£ / R	On	14/03/2016			21.03140		21.24980			0.0000	946,413.00	45	3,253
£ / R	On	13/06/2016			21.36220		21.58700			0.0000	0.00	0	0
£ / R	On	08/09/2016			22.29560		22.29560			0.0000	0.00	0	0
£ / R	On	19/09/2016			21.73220		21.96730			0.0000	0.00	0	0
<b>Total £ / R Future</b>											<b>35,600,823.00</b>	<b>1,720</b>	<b>36,241</b>
£ / R	On	11/12/2015					3,045.55640	2,833.755	17.91	0.9759	0.00	0	0
£ / R	On	11/12/2015					12.75640	14.555	17.91	0.0241	0.00	0	830
£ / R	On	11/12/2015					2,759.48230	2,548.288	17.02	0.9680	0.00	0	0
£ / R	On	11/12/2015					16.68230	19.088	17.02	0.0320	0.00	0	0
£ / R	On	11/12/2015					2,435.64930	2,225.475	16.00	0.9553	0.00	0	0
£ / R	On	11/12/2015					22.84930	26.275	16.00	0.0447	0.00	0	0
£ / R	On	11/12/2015					2,425.87220	2,215.735	15.96	0.9548	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	18.50	Put			23.07220	26.536	15.96	0.0452	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,416.09750	2,205.999	15.93	0.9544	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			23.29750	26.799	15.93	0.0456	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,593.56900	1,407.413	15.77	0.8414	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			90.76900	118.213	15.77	0.1586	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,119.85390	963.139	16.10	0.7028	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			217.05390	273.939	16.10	0.2972	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,036.65720	886.230	16.19	0.6710	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			253.85720	317.030	16.19	0.3290	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			963.82860	819.333	16.26	0.6411	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			291.02860	360.133	16.26	0.3589	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			900.52830	761.527	16.33	0.6135	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			327.72830	402.327	16.33	0.3865	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			665.34740	551.627	16.67	0.4974	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			512.54740	612.427	16.67	0.5026	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			655.38140	543.464	16.71	0.4920	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			522.58140	624.264	16.71	0.5080	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			635.78090	527.460	16.78	0.4813	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			542.98090	648.260	16.78	0.5187	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			477.17470	392.533	17.43	0.3841	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			774.37470	903.333	17.43	0.6159	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			427.36730	349.881	17.68	0.3505	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			874.56730	1,010.681	17.68	0.6495	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			382.53630	311.731	17.93	0.3192	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			979.73630	1,122.531	17.93	0.6808	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			301.69020	243.437	18.47	0.2598	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,218.89020	1,374.237	18.47	0.7402	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			106.22100	80.749	20.42	0.0992	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,403.42100	2,591.549	20.42	0.9008	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,224.36380	2,042.198	15.30	0.8310	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			164.56380	200.798	15.30	0.1690	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,216.11340	2,034.219	15.30	0.8296	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			166.31340	202.819	15.30	0.1704	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,207.87370	2,026.258	15.30	0.8283	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			168.07370	204.858	15.30	0.1717	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,720.33110	1,584.435	15.84	0.6493	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			623.33110	712.235	15.84	0.3507	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,714.19270	1,579.246	15.85	0.6479	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			627.19270	717.046	15.85	0.3521	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,708.66010	1,574.074	15.86	0.6464	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			631.66010	721.874	15.86	0.3536	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,002.88080	2,000.932	16.63	0.6537	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,538.90210	1,536.611	18.16	0.4626	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			767.87230	765.443	22.59	0.2833	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,322.27230	4,319.843	22.59	0.7167	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			907.28080	905.332	16.63	0.3463	0.00	0	12,264



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	08/09/2016		Foreign Exchange Option	22.25	Call		1,571.62980	1,569.343	18.14	0.5394	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.25	Put		1,526.02980	1,523.743	18.14	0.4606	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.26	Call		1,568.06060	1,565.772	18.15	0.5384	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.26	Put		1,532.46060	1,530.172	18.15	0.4616	0.00	0	0
£ / R	On	08/09/2016		Foreign Exchange Option	22.27	Call		1,564.50210	1,562.211	18.16	0.5374	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	22.99	Call		1,162.31800	1,079.985	18.77	0.4148	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	22.99	Put		2,185.01800	2,337.785	18.77	0.5852	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.00	Call		1,159.70840	1,077.597	18.78	0.4139	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.00	Put		2,192.40840	2,345.397	18.78	0.5861	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.01	Call		1,157.09850	1,075.208	18.80	0.4131	0.00	0	0
£ / R	On	19/09/2016		Foreign Exchange Option	23.01	Put		2,199.79850	2,353.008	18.80	0.5869	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>124,208</b>	
<b>Total £ / R</b>											<b>35,600,823.00</b>	<b>1,720</b>	<b>160,449</b>	
¥ / R	On	11/12/2015		Foreign Exchange Future			0.11278	0.11446		0.0000	0.00	0	8,134	
¥ / R	On	14/03/2016		Foreign Exchange Future			0.11495	0.11668		0.0000	0.00	0	136	
¥ / R	On	13/06/2016		Foreign Exchange Future			0.11707	0.11885		0.0000	0.00	0	0	
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,270</b>	
¥ / R	On	11/12/2015	0.09	Foreign Exchange Option		Call		2,447.78740	2,279.828	21.12	0.9950	0.00	0	0
¥ / R	On	11/12/2015	0.09	Foreign Exchange Option		Put		1.38740	1.628	21.12	0.0050	0.00	0	0
¥ / R	On	11/12/2015	0.10	Foreign Exchange Option		Call		1,452.48830	1,285.610	15.00	0.9734	0.00	0	0
¥ / R	On	11/12/2015	0.10	Foreign Exchange Option		Put		6.08830	7.410	15.00	0.0266	0.00	0	0
¥ / R	On	11/12/2015	0.11	Foreign Exchange Option		Call		576.39900	453.068	15.64	0.6596	0.00	0	0
¥ / R	On	11/12/2015	0.11	Foreign Exchange Option		Put		129.99900	174.868	15.64	0.3404	0.00	0	0
¥ / R	On	14/03/2016	0.12	Foreign Exchange Option		Call		435.29610	359.382	18.67	0.3869	0.00	0	0
¥ / R	On	14/03/2016	0.12	Foreign Exchange Option		Put		767.49610	864.482	18.67	0.6131	0.00	0	0
¥ / R	On	14/03/2016	0.10	Foreign Exchange Option		Call		1,704.26050	1,537.875	15.44	0.9220	0.00	0	0
¥ / R	On	14/03/2016	0.10	Foreign Exchange Option		Put		36.46050	42.975	15.44	0.0780	0.00	0	0
¥ / R	On	14/03/2016	0.11	Foreign Exchange Option		Call		894.03420	761.409	15.99	0.6807	0.00	0	0
¥ / R	On	14/03/2016	0.11	Foreign Exchange Option		Put		226.23420	266.509	15.99	0.3193	0.00	0	0
¥ / R	On	13/06/2016	0.11	Foreign Exchange Option		Call		1,170.13190	1,030.093	16.38	0.7009	0.00	0	0
¥ / R	On	13/06/2016	0.11	Foreign Exchange Option		Put		284.93190	323.593	16.38	0.2991	0.00	0	0
¥ / R	On	13/06/2016	0.12	Foreign Exchange Option		Call		687.23050	593.095	18.69	0.4670	0.00	0	0
¥ / R	On	13/06/2016	0.12	Foreign Exchange Option		Put		802.03050	886.595	18.69	0.5330	0.00	0	0
¥ / R	On	13/06/2016	0.13	Foreign Exchange Option		Call		422.31460	362.767	21.11	0.3041	0.00	0	0
¥ / R	On	13/06/2016	0.13	Foreign Exchange Option		Put		1,537.11460	1,656.267	21.11	0.6959	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>8,270</b>	
€ / R	On	26/10/2015		Foreign Exchange Future			15.06960	15.35910		0.0000	0.00	0	0	
€ / R	On	11/12/2015		Foreign Exchange Future			15.20600	15.49500		0.0000	133,371,826.00	8,771	79,672	
€ / R	On	25/01/2016		Foreign Exchange Future			15.34600	15.63770		0.0000	0.00	0	0	
€ / R	On	14/03/2016		Foreign Exchange Future			15.49240	15.78820		0.0000	1,828,103.20	118	28,157	

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 Future			15.77470		16.07740			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.09470		16.40850			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.42280		16.73370			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>135,199,929.20</b>	<b>8,889</b>	<b>108,079</b>
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,039.60310	760.369	16.03	0.9184	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			10.50310	20.769	16.03	0.0816	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,029.92530	751.277	16.03	0.9154	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			10.82530	21.677	16.03	0.0846	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,020.25680	742.217	16.04	0.9124	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			11.15680	22.617	16.04	0.0876	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			514.36660	304.624	16.26	0.6132	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			75.26660	155.024	16.26	0.3868	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			170.95580	114.655	19.78	0.1744	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,175.95580	1,408.655	19.78	0.8256	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			693.32440	510.248	16.58	0.5761	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			238.32440	344.248	16.58	0.4239	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			549.80690	394.468	16.96	0.4836	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			344.80690	478.468	16.96	0.5164	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			341.97110	237.363	18.01	0.3265	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			626.97110	811.363	18.01	0.6735	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			724.85560	536.733	16.52	0.5948	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			219.85560	320.733	16.52	0.4052	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			718.47570	531.358	16.54	0.5911	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			223.47570	325.358	16.54	0.4089	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			712.13100	526.023	16.55	0.5873	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			227.13100	330.023	16.55	0.4127	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,622.27090	1,348.678	16.08	0.9127	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			27.27090	42.678	16.08	0.0873	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,500.49140	1,232.667	16.04	0.8894	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			35.49140	56.667	16.04	0.1106	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,451.61190	2,164.862	18.03	0.9797	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			6.61190	8.862	18.03	0.0203	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,670.11910	1,394.115	16.09	0.9206	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			25.11910	38.116	16.09	0.0794	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,257.93690	1,003.480	15.96	0.8279	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			62.93690	97.480	15.96	0.1721	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,545.28810	4,256.268	24.49	0.9994	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.28810	0.268	24.49	0.0006	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,175.38700	945.880	15.54	0.7266	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			167.68700	229.880	15.54	0.2734	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,012.50780	808.865	15.85	0.6631	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			224.80780	312.865	15.85	0.3369	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			966.46550	768.528	15.95	0.6426	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			248.76550	342.528	15.95	0.3574	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,190.78460	959.104	15.51	0.7323	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	14.61	Put			163.08460	223.104	15.51	0.2677	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,183.07390	952.476	15.53	0.7295	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			165.37390	226.476	15.53	0.2705	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			36.85870	46.833	16.35	0.0620	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			814.24950	982.024	17.66	0.5759	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			584.27640	467.912	18.05	0.3861	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			946.07640	1,125.511	18.05	0.6139	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,768.52490	2,480.886	16.54	0.9481	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			30.32490	38.486	16.54	0.0519	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,625.05870	2,339.233	16.35	0.9380	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			308.19470	405.048	15.88	0.3497	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,081.69010	889.301	16.03	0.6281	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			343.49010	446.901	16.03	0.3719	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,020.14070	1,746.714	15.53	0.8738	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			81.94070	104.314	15.53	0.1262	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			652.44950	524.424	17.66	0.4241	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			100.88420	131.072	15.42	0.1526	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,392.88240	1,160.336	15.50	0.7360	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			204.68240	267.935	15.50	0.2640	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			538.23280	430.000	18.34	0.3597	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,050.03280	1,237.600	18.34	0.6403	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,136.39470	937.449	15.88	0.6503	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			96.37500	123.963	15.41	0.1460	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,885.68560	1,618.112	15.41	0.8524	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			97.48560	125.712	15.41	0.1476	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			904.90400	735.579	16.56	0.5506	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			486.70400	613.179	16.56	0.4494	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,859.08420	1,593.472	15.42	0.8474	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,876.80730	1,609.880	15.41	0.8507	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			98.60730	127.480	15.41	0.1493	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,176.66040	970.790	15.77	0.6651	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			288.46040	378.390	15.77	0.3349	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,894.57500	1,626.363	15.41	0.8540	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			970.07930	818.746	17.35	0.4962	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			852.67930	1,004.046	17.35	0.5038	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,048.03850	1,782.913	15.09	0.8172	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			170.63850	208.213	15.09	0.1828	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			476.91010	591.180	16.08	0.3761	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,305.71700	1,115.556	16.04	0.6278	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			468.31700	580.856	16.04	0.3722	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,299.75720	1,110.705	16.06	0.6259	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			472.35720	586.005	16.06	0.3741	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,294.31010	1,105.880	16.08	0.6239	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,846.00650	1,616.227	15.48	0.7136	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			387.50650	471.527	15.48	0.2864	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,839.55750	1,610.176	15.49	0.7120	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			391.05750	475.476	15.49	0.2880	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,852.47470	1,622.302	15.47	0.7151	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			383.97470	467.602	15.47	0.2849	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,509.46430	1,675.151	18.82	0.5245	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,249.91140	1,105.080	18.83	0.4745	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,516.21140	1,682.280	18.83	0.5255	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,246.67000	1,102.220	18.85	0.4735	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,522.97000	1,689.420	18.85	0.5265	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,253.16430	1,107.951	18.82	0.4755	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>341,570</b>
<b>Total € / R</b>												<b>135,199,929.20</b>	<b>8,889</b>	<b>449,649</b>
AUS / R	On	11/12/2015	Foreign Exchange Future			9.72780		9.77620			0.0000	4,863,900.00	500	9,703
AUS / R	On	14/03/2016	Foreign Exchange Future			9.84590		9.89590			0.0000	0.00	0	4,784
AUS / R	On	13/06/2016	Foreign Exchange Future			9.96480		10.01670			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.10180		10.15700			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>4,863,900.00</b>	<b>500</b>	<b>14,487</b>
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			35.54550	38.652	10.96	0.1598	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			286.78200	248.870	10.92	0.6217	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,426.24630	2,377.851	19.31	0.9997	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.04630	0.051	19.31	0.0003	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			511.74550	466.452	10.96	0.8402	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,526.23110	2,477.836	19.71	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			110.58200	121.070	10.92	0.3783	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			71.40190	58.763	13.02	0.2017	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			495.20190	530.963	13.02	0.7983	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.03110	0.036	19.71	0.0002	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,476.23790	2,427.843	19.51	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.03790	0.043	19.51	0.0002	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			567.02190	519.177	12.15	0.6912	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			161.12190	163.277	12.15	0.3088	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			560.56960	512.863	12.16	0.6864	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			164.66960	166.963	12.16	0.3136	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			554.16420	506.601	12.18	0.6816	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			168.26420	170.701	12.18	0.3184	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			447.97880	409.591	14.19	0.4810	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			521.27880	534.791	14.19	0.5190	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			444.26070	406.094	14.22	0.4778	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			527.56070	541.294	14.22	0.5222	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			451.72940	413.124	14.17	0.4843	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			515.02940	528.324	14.17	0.5157	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			633.39070	647.998	14.99	0.4999	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			587.96810	546.963	14.94	0.5053	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			620.96810	635.163	14.94	0.4947	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			584.16420	543.365	14.96	0.5027	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			627.16420	641.565	14.96	0.4973	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			580.39070	539.798	14.99	0.5001	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>												<b>4,863,900.00</b>	<b>500</b>	<b>15,090</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.38590		10.51230			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.55780		10.68680			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			254.84630	194.724	14.09	0.4388	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			242.54630	308.824	14.09	0.5612	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			250.59180	191.290	14.13	0.4327	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			248.29180	315.390	14.13	0.5673	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			259.56960	198.218	14.05	0.4449	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			237.26960	302.318	14.05	0.5551	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			511.16020	577.163	15.63	0.5703	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			395.15220	331.205	15.58	0.4364	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			498.35220	563.405	15.58	0.5636	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			391.53900	328.068	15.60	0.4330	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			504.73900	570.268	15.60	0.5670	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			387.96020	324.963	15.63	0.4297	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			13.95000		14.22600			0.0000	0.00	0	7,276
CHF / R	On	14/03/2016	Foreign Exchange Future			14.23980		14.52370			0.0000	0.00	0	1,611
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,887</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			307.76080	429.673	17.18	0.5052	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			528.36590	375.665	17.21	0.4909	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			312.36590	435.665	17.21	0.5091	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			539.19570	383.720	17.16	0.4987	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			303.19570	423.720	17.16	0.5013	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			533.76080	379.673	17.18	0.4948	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			508.44520	410.472	18.85	0.3630	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			974.74520	1,160.672	18.85	0.6370	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			505.56780	408.152	18.87	0.3612	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			981.86780	1,168.352	18.87	0.6388	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			502.71290	405.848	18.89	0.3594	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			989.01290	1,176.048	18.89	0.6406	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,887</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.11890		2.15040			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.13720		2.16900			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,110</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,540.74800	1,268.928	16.27	0.7890	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			136.74800	179.928	16.27	0.2110	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,711.63190	1,430.422	16.42	0.8265	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			107.63190	141.422	16.42	0.1735	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,625.46080	1,348.256	16.33	0.8086	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			121.46080	159.256	16.33	0.1914	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,093.61070	1,247.439	16.87	0.5650	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			843.88230	685.621	16.95	0.4196	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,153.88230	1,313.621	16.95	0.5804	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			805.69570	653.267	17.03	0.4045	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,215.69570	1,381.267	17.03	0.5955	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			883.61070	719.439	16.87	0.4350	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>25,110</b>
DKK / R	On	11/12/2015	Foreign Exchange Future			2.04130		2.08000			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08070		2.12050			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,215.02010	937.979	19.15	0.6389	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			315.02010	424.979	19.15	0.3611	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,147.26500	880.778	19.22	0.6151	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			347.26500	467.778	19.22	0.3849	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,084.41160	826.069	19.29	0.5911	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			384.41160	513.069	19.29	0.4089	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			946.19620	751.175	19.08	0.4218	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,241.19620	1,444.175	19.08	0.5782	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			909.25380	720.578	19.19	0.4083	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,304.25380	1,513.578	19.19	0.5917	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			984.55320	783.091	18.97	0.4357	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,179.55320	1,376.090	18.97	0.5643	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			0.12930		0.13170			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12870		0.13150			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12800		0.13040			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R Future</b>									<b>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			0.06590		0.06720			0.0000	0.00	0	28,268
NGN / R On 14/03/2016 Foreign Exchange Future			0.06290		0.06380			0.0000	0.00	0	0
NGN / R On 13/06/2016 Foreign Exchange Future			0.06000		0.06080			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 19/10/2015 Foreign Exchange Future			8.88260		8.87820			0.0000	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.93290		8.92540			0.0000	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Future			9.02660		9.01950			0.0000	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Future			9.11960		9.11350			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.94	Call			63.58270	59.205	13.16	0.3982	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.94	Put			125.38270	116.605	13.16	0.6018	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.95	Call			60.12090	55.719	13.21	0.3807	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.95	Put			131.92090	123.119	13.21	0.6193	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.96	Call			56.81380	52.399	13.26	0.3636	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.96	Put			138.61380	129.799	13.26	0.6364	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.90	Call			79.06410	74.915	12.96	0.4715	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.90	Put			100.86410	92.315	12.96	0.5285	0.00	0	12,000
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			116.08370	111.220	11.79	0.3724	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			280.68370	268.320	11.79	0.6276	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			113.22180	108.373	11.84	0.3647	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			287.82180	275.473	11.84	0.6353	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			110.43000	105.598	11.89	0.3571	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			295.03000	282.698	11.89	0.6429	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Call			278.03830	268.326	13.46	0.4617	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put			398.53830	381.726	13.46	0.5383	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call			274.56470	264.847	13.49	0.4570	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put			405.06470	388.247	13.49	0.5430	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call			271.13770	261.414	13.53	0.4524	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put			411.63770	394.814	13.53	0.5476	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Call			479.81810	468.563	13.75	0.5648	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Put			376.31810	358.963	13.75	0.4352	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Call			489.12030	478.033	13.72	0.5725	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Put			365.62030	348.433	13.72	0.4275	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Call			484.44950	473.278	13.74	0.5687	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Put			370.94950	353.678	13.74	0.4313	0.00	0	0
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>12,000</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 NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
QUANTO €On	11/12/2015	Foreign Exchange Future			1.12470		1.12710				0.0000	0.00	0	95
QUANTO €On	14/03/2016	Foreign Exchange Future			1.12680		1.12930				0.0000	0.00	0	0
QUANTO €On	13/06/2016	Foreign Exchange Future			1.12920		1.13160				0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>95</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>95</b>
RAIN	On 11/12/2015	Foreign Exchange Future			23,860.98000		24,252.16000				0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 11/12/2015	Foreign Exchange Future			9.57380		9.63790				0.0000	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			9.71260		9.77750				0.0000	0.00	0	720
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>720</b>
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Call			959.95560	717.081	37.95	0.5875		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Put			682.05560	503.281	37.95	0.4125		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Call			1,010.33430	768.233	40.54	0.5910		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Put			712.43430	534.433	40.54	0.4090		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Call			985.15860	742.669	39.24	0.5893		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Put			697.25860	518.869	39.24	0.4107		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			746.32370	812.291	36.34	0.5027		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			948.82370	1,079.691	36.34	0.4973		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			762.28980	828.593	37.14	0.5031		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			974.78980	1,105.993	37.14	0.4969		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			778.27210	844.911	37.94	0.5035		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			1,000.77210	1,132.311	37.94	0.4965		0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>720</b>
TRY / R	On 11/12/2015	Foreign Exchange Future			4.54130		4.53030				0.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			4.49740		4.48570				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			131.73680	135.019	14.13	0.5872		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Put			91.43680	83.719	14.13	0.4128		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Call			126.03940	129.223	14.10	0.5727		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Put			95.73940	87.923	14.10	0.4273		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Call			121.04750	123.572	14.07	0.5581		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Put			100.74750	92.272	14.07	0.4419		0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Call			193.69380	192.909	16.00	0.5273		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			197.99380	185.509	16.00	0.4727	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			189.19920	188.023	15.99	0.5189	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			203.49920	190.623	15.99	0.4811	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			184.78540	183.640	16.02	0.5105	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			209.08540	196.240	16.02	0.4895	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			1.09820		1.08980			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.07330		1.06050			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>1,766,785,247.60</b>	<b>128,682</b>	<b>1,090,785</b>
<b>Total Options</b>												<b>7,285,272.20</b>	<b>24,500</b>	<b>2,559,201</b>
<b>Grand Total:</b>												<b>1,774,070,519.80</b>	<b>153,182</b>	<b>3,649,986</b>