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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2015 Foreign Exchange Future			13.24220		13.09870			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.24220		13.10100			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.25610		13.11500			0.0000	0.00	0	350
\$ / R On 30/10/2015 Foreign Exchange Future			13.26060		13.11960			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.27440		13.13320			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.28580		13.14450			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.30180		13.16040			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.30410		13.16270			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.30870		13.16720			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.31780		13.17650			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.32020		13.17880			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.32250		13.13180			0.0000	892,607.50	67	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.35040		13.20890			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.35740		13.21580			0.0000	1,184,627,733.80	88,687	675,308
\$ / R On 21/12/2015 Foreign Exchange Future			13.38060		13.23890			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.43860		13.29660			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.47290		13.33040			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.51040		13.36760			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			13.52690		13.38390			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.54100		13.39780			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.57620		13.43270			0.0000	0.00	0	272

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Future			13.58330		13.43970			0.0000	1,670,745.90	123	83,380
\$ / R	On	16/03/2016	Foreign Exchange Future			13.58800		13.44440			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.60440		13.46070			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.61850		13.47460			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.66550		13.52110			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.68470		13.54020			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.76020		13.61470			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.78450		13.63870			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.79180		13.64590			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.80150		13.65560			0.0000	0.00	0	31,226
\$ / R	On	28/06/2016	Foreign Exchange Future			13.83810		13.69160			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.90920		13.76200			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.94710		13.79950			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.98510		13.83700			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.01290		13.86450			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.01800		13.86950			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.03570		13.88700			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.04580		13.89700			0.0000	351,145.00	25	6,349
\$ / R	On	28/09/2016	Foreign Exchange Future			14.06850		13.91950			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.14180		13.99280			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.24160		14.09390			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.28990		14.14290			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.30500		14.15820			0.0000	143,050.00	10	510
\$ / R	On	13/03/2017	Foreign Exchange Future			14.55890		14.41550			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,187,685,282.20</b>	<b>88,912</b>	<b>801,463</b>
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			15.76740	22.477	17.72	0.2925	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			227.06740	90.276	17.72	0.7075	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			9.02920	9.294	19.33	0.1374	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			300.32920	157.094	19.33	0.8626	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			1.86370	0.655	24.16	0.0114	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			533.16370	388.455	24.16	0.9886	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			12.29100	19.019	18.29	0.1646	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			371.29100	236.819	18.29	0.8354	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,315.02730	2,456.100	21.53	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.02730	0.000	21.53	0.0000	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,965.08330	2,106.100	21.97	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.08330	0.000	21.97	0.0000	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			45.08650	63.682	16.31	0.2997	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			370.08650	247.582	16.31	0.7003	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			28.57910	38.975	16.92	0.2006	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			473.57910	342.875	16.92	0.7994	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.10500	0.125	47.32	0.0005	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,865.10500	3,724.025	47.32	0.9995	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			8.40710	9.617	19.09	0.0526	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			888.80710	749.017	19.09	0.9474	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	30/10/2015	Foreign Exchange Option	13.87	Call		13.00190	15.910	18.47	0.0830	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put		763.40190	625.309	18.47	0.9170	0.00	0	13,360
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		257.74110	346.587	15.60	0.7380	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		124.54110	72.187	15.60	0.2620	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call		42.21990	56.811	17.42	0.2059	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put		609.01990	482.411	17.42	0.7941	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		457.22550	574.902	15.43	0.9028	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		44.02550	20.502	15.43	0.0972	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		207.74380	282.519	15.55	0.6210	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		203.24380	136.719	15.55	0.3790	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		45.19390	59.737	17.65	0.1918	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		710.69390	583.937	17.65	0.8082	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		17.84960	21.274	19.57	0.0757	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		1,123.34960	985.474	19.57	0.9243	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		283.75730	373.794	15.47	0.7229	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		139.25730	87.994	15.47	0.2771	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call		147.20010	193.544	15.95	0.4439	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put		386.80010	291.744	15.95	0.5561	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		236.82730	313.800	15.46	0.6122	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		226.42730	162.000	15.46	0.3878	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call		162.15400	212.862	15.76	0.4764	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put		351.75400	261.062	15.76	0.5236	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call		167.18070	218.652	15.81	0.4787	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put		354.48070	264.552	15.81	0.5213	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		233.56190	308.054	15.52	0.5987	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		240.86190	173.954	15.52	0.4013	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		259.67020	337.294	15.60	0.6176	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		232.47020	168.594	15.60	0.3824	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		85.84990	110.872	17.37	0.2714	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put		668.64990	552.172	17.37	0.7286	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		112.31850	142.584	17.04	0.3176	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		615.81850	504.784	17.04	0.6824	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		67.42810	83.563	18.16	0.2019	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		880.92810	755.763	18.16	0.7981	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		344.63550	430.592	15.55	0.6807	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		195.83550	140.392	15.55	0.3193	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,379.20730	2,520.508	21.88	0.9988	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.40730	0.308	21.88	0.0012	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,029.76150	2,170.896	20.28	0.9973	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		0.96150	0.696	20.28	0.0027	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		615.69690	733.759	15.25	0.8687	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		66.89690	43.559	15.25	0.1313	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		88.06320	110.692	17.69	0.2533	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		759.26320	640.492	17.69	0.7467	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		3.17270	3.118	33.71	0.0069	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		4,274.37270	4,132.918	33.71	0.9931	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	25/11/2015	Foreign Exchange Option	13.43	Call			177.31680	224.386	16.24	0.4471	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			428.51680	334.186	16.24	0.5529	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			122.91080	155.452	17.00	0.3355	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			594.11080	485.252	17.00	0.6645	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			107.53940	135.760	17.28	0.3004	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			658.73940	545.560	17.28	0.6996	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			242.11590	307.397	15.73	0.5579	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			303.31590	227.197	15.73	0.4421	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			238.22630	302.195	15.74	0.5519	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			309.42630	231.995	15.74	0.4481	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			209.09260	264.058	15.89	0.5043	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			360.29260	273.858	15.89	0.4957	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			455.20130	556.680	15.39	0.7758	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			126.40130	86.480	15.39	0.2242	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			403.65200	498.416	15.46	0.7352	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			154.85200	108.216	15.46	0.2648	0.00	0	201
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			0.00000	373.393	15.63	0.6231	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			0.00000	180.893	15.63	0.3769	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			912.11980	1,041.175	15.77	0.9158	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			43.21980	30.775	15.77	0.0842	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.11770	0.168	33.81	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,554.31770	7,412.768	33.81	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			22.83130	25.684	24.03	0.0517	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,377.03130	2,238.284	24.03	0.9483	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			18.88300	21.063	24.87	0.0423	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,603.08300	2,463.663	24.87	0.9577	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			16.08540	16.303	28.65	0.0300	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,300.28540	3,158.903	28.65	0.9700	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			38.72570	44.521	21.93	0.0891	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,822.92570	1,687.120	21.93	0.9109	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			29.02000	32.982	23.03	0.0664	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			2,113.22000	1,975.582	23.03	0.9336	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			26.02610	29.444	23.47	0.0593	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			2,230.22610	2,092.044	23.47	0.9407	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			50.13420	58.184	21.01	0.1153	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,584.33420	1,450.784	21.01	0.8847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			45.59940	52.743	21.34	0.1050	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,669.79940	1,535.343	21.34	0.8950	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			39.91020	45.936	21.82	0.0919	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,794.11020	1,658.536	21.82	0.9081	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			73.80540	86.612	19.71	0.1677	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,258.00540	1,129.212	19.71	0.8323	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			65.93770	77.086	20.08	0.1505	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,350.13770	1,219.686	20.08	0.8495	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			52.89240	61.499	20.83	0.1216	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,537.09240	1,404.099	20.83	0.8784	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			84.76400	99.903	19.26	0.1912	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			1,148.96400	1,022.503	19.26	0.8088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			82.81080	97.534	19.34	0.1871	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			1,167.01080	1,040.134	19.34	0.8129	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			76.38010	89.732	19.60	0.1733	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,230.58010	1,102.332	19.60	0.8267	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			102.46540	121.408	18.66	0.2281	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			1,006.66540	884.008	18.66	0.7719	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			93.12960	110.064	18.96	0.2088	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			1,077.32960	952.664	18.96	0.7912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			88.83250	104.843	19.11	0.1998	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			1,113.03250	987.443	19.11	0.8002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			118.54210	140.952	18.22	0.2604	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			902.74210	783.552	18.22	0.7396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			117.09760	139.197	18.25	0.2575	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			911.29760	791.797	18.25	0.7425	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			111.51890	132.414	18.40	0.2464	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			945.71890	825.014	18.40	0.7536	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			146.55450	176.576	17.68	0.3148	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			760.75450	649.176	17.68	0.6852	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			132.46840	158.794	17.93	0.2881	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			826.66840	711.394	17.93	0.7119	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			130.83340	156.702	17.96	0.2849	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			835.03340	719.302	17.96	0.7151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			178.58700	215.448	17.21	0.3703	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			642.78700	538.048	17.21	0.6297	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			169.40400	204.325	17.33	0.3548	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			673.60400	566.925	17.33	0.6452	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			152.45260	183.749	17.59	0.3253	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			736.65260	626.349	17.59	0.6747	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			188.27220	227.158	17.08	0.3863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			612.47220	509.758	17.08	0.6137	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			185.80160	224.174	17.11	0.3822	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			620.00160	516.774	17.11	0.6178	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			183.36540	221.227	17.15	0.3782	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			627.56540	523.827	17.15	0.6218	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			198.48290	239.483	16.96	0.4027	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			582.68290	482.083	16.96	0.5973	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			193.31030	233.242	17.02	0.3944	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			597.51030	495.842	17.02	0.6056	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			190.77370	230.180	17.05	0.3903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			604.97370	502.780	17.05	0.6097	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			226.46750	273.136	16.64	0.4460	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			510.66750	415.736	16.64	0.5540	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			220.57740	266.069	16.71	0.4371	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			524.77740	428.669	16.71	0.5629	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			201.11950	242.662	16.93	0.4069	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			575.31950	475.262	16.93	0.5931	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			265.12450	319.325	16.26	0.5015	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			429.32450	341.925	16.26	0.4985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			258.27070	311.162	16.33	0.4920	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			442.47070	353.762	16.33	0.5080	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			245.06520	295.404	16.45	0.4733	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			469.26520	378.004	16.45	0.5267	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			290.48550	350.977	16.12	0.5353	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			384.68550	303.577	16.12	0.4647	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			286.72790	346.141	16.13	0.5304	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			390.92790	308.741	16.13	0.4696	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			272.15000	327.680	16.20	0.5111	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			416.35000	330.280	16.20	0.4889	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			326.38920	396.731	16.01	0.5793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			330.58920	259.331	16.01	0.4207	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			313.99530	381.029	16.05	0.5646	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			348.19530	273.630	16.05	0.4354	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			302.02920	365.780	16.08	0.5499	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			366.22920	288.380	16.08	0.4501	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			349.18290	423.903	15.95	0.6037	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			303.38290	236.503	15.95	0.3963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			334.89530	407.449	15.99	0.5890	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			319.09530	250.049	15.99	0.4110	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			330.61880	402.064	16.00	0.5841	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			324.81880	254.664	16.00	0.4159	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			410.81760	494.257	15.80	0.6616	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			245.01760	186.857	15.80	0.3384	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			384.25780	464.061	15.86	0.6376	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			268.45780	206.661	15.86	0.3624	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			358.95330	435.125	15.93	0.6134	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			293.15330	227.725	15.93	0.3866	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			523.29730	620.286	15.57	0.7483	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			167.49730	122.885	15.57	0.2517	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			498.10120	592.297	15.62	0.7308	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			182.30120	134.897	15.62	0.2692	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			438.64320	525.704	15.74	0.6851	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			222.84320	168.304	15.74	0.3149	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			582.90070	685.979	15.46	0.7861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			137.10070	98.580	15.46	0.2139	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			562.58900	663.670	15.50	0.7738	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			146.78900	106.270	15.50	0.2262	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			529.72200	627.400	15.56	0.7527	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			163.92200	120.000	15.56	0.2473	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			706.05970	822.732	15.51	0.8455	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			90.25970	65.332	15.51	0.1545	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		631.98170	739.572	15.37	0.8135	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		116.18170	82.172	15.37	0.1865	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		589.76860	693.504	15.45	0.7901	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		133.96860	96.104	15.45	0.2099	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		736.93710	856.851	15.56	0.8572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		81.13710	59.451	15.56	0.1428	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		729.15280	848.278	15.55	0.8543	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		83.35280	60.878	15.55	0.1457	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		721.41130	839.734	15.53	0.8514	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		85.61130	62.334	15.53	0.1486	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,067.19780	1,199.891	16.06	0.9380	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		31.39780	22.491	16.06	0.0620	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,048.92250	1,181.153	16.04	0.9349	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		33.12250	23.753	16.04	0.0651	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		786.10100	908.859	15.64	0.8735	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		70.30100	51.459	15.64	0.1265	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,141.04370	1,275.411	16.17	0.9490	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		25.24370	18.011	16.17	0.0510	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,094.75420	1,228.108	16.10	0.9423	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		28.95420	20.708	16.10	0.0577	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,085.54970	1,218.688	16.09	0.9409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		29.74970	21.288	16.09	0.0591	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,282.26800	1,419.488	16.47	0.9645	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		16.46800	12.088	16.47	0.0355	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,234.83850	1,370.930	16.30	0.9605	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		19.03850	13.530	16.30	0.0395	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,197.13990	1,332.585	16.25	0.9562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		21.33990	15.185	16.25	0.0438	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,475.93590	1,615.085	17.15	0.9770	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		10.13590	7.685	17.15	0.0230	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,427.14440	1,566.009	16.98	0.9743	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		11.34440	8.609	16.98	0.0257	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,330.00740	1,468.197	16.64	0.9681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		14.20740	10.797	16.64	0.0319	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,820.39310	1,960.858	18.33	0.9894	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		4.59310	3.458	18.33	0.0106	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,623.02420	1,762.863	17.66	0.9834	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		7.22420	5.463	17.66	0.0166	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,613.18940	1,752.989	17.62	0.9831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		7.38940	5.589	17.62	0.0169	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,267.45080	2,408.627	19.85	0.9962	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.65080	1.227	19.85	0.0038	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,217.65010	2,358.777	19.68	0.9957	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		1.85010	1.377	19.68	0.0043	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,015.82290	4,157.414	25.37	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.02290	0.014	25.37	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,965.82900	4,107.418	25.37	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.02900	0.018	25.37	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,018.71670	2,159.585	19.01	0.9932	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		2.91670	2.185	19.01	0.0068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,065.81800	4,207.411	25.37	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.01800	0.011	25.37	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,092.67700	2,233.499	18.60	0.9918	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		3.77700	2.899	18.60	0.0082	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		123.54380	144.985	18.55	0.2460	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,034.64380	914.385	18.55	0.7540	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		11.15860	13.353	33.02	0.0206	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,642.25860	4,502.753	33.02	0.9794	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,440.64850	2,581.923	19.64	0.9962	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		1.74850	1.323	19.64	0.0038	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,102.59550	2,243.435	18.63	0.9919	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		3.69550	2.835	18.63	0.0081	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		600.31960	694.445	15.21	0.7120	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		233.71960	185.845	15.21	0.2880	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		166.98390	190.572	19.02	0.2501	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,316.58390	1,197.672	19.02	0.7499	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		101.97360	115.450	21.12	0.1557	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,931.57360	1,802.550	21.12	0.8443	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		551.09110	634.819	15.47	0.6472	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		330.69110	271.919	15.47	0.3528	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		91.76520	103.721	21.61	0.1402	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		2,081.36520	1,950.821	21.61	0.8598	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		383.38930	441.455	16.16	0.5074	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		552.98930	468.555	16.16	0.4926	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,561.32610	1,699.681	16.17	0.9462	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		30.92610	26.781	16.17	0.0538	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		626.82860	719.082	15.24	0.6973	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		266.42860	216.182	15.24	0.3027	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		1,795.40810	1,936.400	16.68	0.9524	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		27.80810	26.000	16.68	0.0476	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		113.29730	126.858	21.62	0.1555	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		2,145.69730	2,016.458	21.62	0.8445	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		330.75920	373.675	17.37	0.4049	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		876.85920	776.775	17.37	0.5951	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		479.87560	541.271	16.24	0.5318	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		582.07560	500.271	16.24	0.4682	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		188.29860	210.381	19.89	0.2371	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,630.49860	1,509.381	19.89	0.7629	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		118.67170	132.064	22.11	0.1514	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		2,360.87170	2,231.064	22.11	0.8486	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,643.20670	1,782.856	16.20	0.9302	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		45.40670	41.856	16.20	0.0698	0.00	0	250



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,067.00390	1,184.765	15.17	0.8131	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			164.30390	138.565	15.17	0.1869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,827.50000	2,695.888	23.24	0.8642	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,407.51410	2,551.548	17.77	0.9704	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			17.81410	18.248	17.77	0.0296	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,927.47280	2,069.528	16.69	0.9433	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			37.77280	36.228	16.69	0.0567	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,794.61920	1,672.836	20.28	0.7649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,880.32330	2,022.039	16.59	0.9397	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			40.62330	38.739	16.59	0.0603	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			17.39000	22.485	30.35	0.0243	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,807.69000	6,669.185	30.35	0.9757	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			117.20000	129.188	23.24	0.1358	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,507.22830	1,389.998	19.38	0.7193	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			113.03010	118.979	24.60	0.1214	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,173.33010	3,035.679	24.60	0.8786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			111.05270	117.041	25.80	0.1154	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,421.35270	3,283.742	25.80	0.8846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			204.31920	226.136	20.28	0.2351	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,183.03030	1,073.586	18.32	0.6518	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			179.22930	198.188	20.92	0.2074	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			2,009.52930	1,884.889	20.92	0.7926	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			140.63100	155.237	22.19	0.1633	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,450.93100	2,321.937	22.19	0.8367	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			246.92830	273.298	19.38	0.2807	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			897.62030	798.858	17.34	0.5716	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			239.85680	265.388	19.52	0.2732	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,550.15680	1,432.088	19.52	0.7268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			219.93610	243.415	19.93	0.2520	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,680.23610	1,560.115	19.93	0.7480	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			312.73030	346.886	18.32	0.3482	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			628.29300	544.574	16.34	0.4699	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			278.15660	308.222	18.84	0.3133	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,338.45660	1,224.922	18.84	0.6867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			263.49620	291.828	19.08	0.2981	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,413.79620	1,298.528	19.08	0.7019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			397.32030	442.158	17.34	0.4284	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			424.85690	360.181	15.64	0.3677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			381.79890	424.780	17.50	0.4143	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			942.09890	841.480	17.50	0.5857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			333.12530	369.963	18.05	0.3683	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,103.42530	996.663	18.05	0.6317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			517.99300	577.874	16.34	0.5301	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			242.40220	205.014	15.06	0.2516	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			490.19620	545.864	16.52	0.5079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			680.49620	592.564	16.52	0.4921	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		448.51210	499.379	16.87	0.4732	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		768.81210	676.079	16.87	0.5268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		664.55690	743.481	15.64	0.6323	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		108.13840	91.626	15.19	0.1331	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		636.54970	712.336	15.76	0.6144	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		456.84970	389.036	15.76	0.3856	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		536.24930	599.224	16.24	0.5443	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		596.54930	515.924	16.24	0.4557	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		882.10220	988.314	15.06	0.7484	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		76.64850	69.873	15.62	0.1042	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		794.04320	886.233	15.13	0.7072	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		304.34320	252.933	15.13	0.2928	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		713.83220	798.043	15.44	0.6623	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		374.13220	314.743	15.44	0.3377	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,287.83840	1,414.926	15.19	0.8669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		66.77230	61.416	15.83	0.0926	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,060.29350	1,177.320	15.12	0.8086	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		170.59350	144.020	15.12	0.1914	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		923.24110	1,032.214	15.07	0.7636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		223.54110	188.914	15.07	0.2364	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,466.34850	1,603.173	15.62	0.8958	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		54.10800	50.498	16.16	0.0772	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,457.40370	1,594.076	15.60	0.8946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		77.70370	70.776	15.60	0.1054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,413.24820	1,548.754	15.49	0.8882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		83.54820	75.454	15.49	0.1118	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		1,556.47230	1,694.716	15.83	0.9074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		63.15640	58.307	15.92	0.0882	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		1,511.25570	1,648.818	15.73	0.9018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		71.55570	65.518	15.73	0.0982	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		1,475.30450	1,612.282	15.64	0.8970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		75.60450	68.982	15.64	0.1030	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		1,693.80800	1,833.798	16.16	0.9228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		1,666.15120	1,805.825	16.09	0.9199	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		56.45120	52.526	16.09	0.0801	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		1,592.85640	1,731.607	15.92	0.9118	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		607.77920	679.684	15.94	0.5917	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		503.37920	431.684	15.94	0.4083	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		262.28090	290.424	19.20	0.2943	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		1,447.88090	1,332.424	19.20	0.7057	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		503.13580	558.220	16.61	0.5040	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		712.43580	623.820	16.61	0.4960	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		229.77480	253.770	20.05	0.2533	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		1,739.07480	1,619.370	20.05	0.7467	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		150.20550	165.181	22.54	0.1632	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		2,635.60550	2,506.681	22.54	0.8368	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,735.23080	1,875.653	16.10	0.9178	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			60.63080	57.153	16.10	0.0822	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			580.79960	644.712	16.20	0.5537	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			606.19960	526.212	16.20	0.4463	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			209.61460	230.845	20.73	0.2265	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,985.01460	1,862.345	20.73	0.7735	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			485.16280	532.440	17.32	0.4526	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			934.06280	836.940	17.32	0.5474	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			230.69280	252.423	21.02	0.2298	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			2,129.59280	2,006.923	21.02	0.7702	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			221.79630	242.777	21.57	0.2152	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,341.59630	2,218.076	21.57	0.7848	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			174.47770	189.038	23.08	0.1677	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,924.27770	2,794.338	23.08	0.8323	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,813.80220	1,955.233	16.09	0.9090	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			73.60220	70.533	16.09	0.0910	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			664.39850	729.874	16.20	0.5693	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			624.19850	545.174	16.20	0.4307	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			756.24580	824.959	16.25	0.5848	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			641.54580	564.759	16.25	0.4152	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			234.89870	257.584	22.50	0.2060	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,750.19870	2,627.384	22.50	0.7940	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			213.92400	224.142	24.18	0.1749	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			3,299.22400	3,163.942	24.18	0.8251	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,901.13060	2,043.380	16.02	0.9024	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			86.43060	83.180	16.02	0.0976	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			323.03750	353.927	20.89	0.2732	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,134.33750	2,019.426	20.89	0.7268	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,579.16580	1,714.211	15.27	0.8568	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			140.46580	129.711	15.27	0.1432	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			877.32730	954.670	15.74	0.6372	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			531.42730	462.870	15.74	0.3628	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			872.84000	949.783	15.77	0.6349	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			536.94000	467.983	15.77	0.3651	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			881.84530	959.580	15.72	0.6396	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			525.94530	457.780	15.72	0.3604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			935.08950	1,016.310	15.49	0.6623	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			479.48950	414.810	15.49	0.3377	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			893.21450	970.864	15.71	0.6410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			527.61450	459.364	15.71	0.3590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			888.69580	965.955	15.73	0.6387	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			533.09580	464.455	15.73	0.3613	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			884.20340	961.070	15.76	0.6363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			538.60340	469.570	15.76	0.3637	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			803.66950	873.342	16.21	0.5926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			648.06950	571.842	16.21	0.4074	0.00	0	545

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	13.53	Call			791.76200	860.341	16.29	0.5858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			666.16200	588.841	16.29	0.4142	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			416.25690	453.303	19.66	0.3388	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,690.65690	1,581.803	19.66	0.6612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			255.09280	279.887	22.61	0.2129	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,829.49280	2,708.387	22.61	0.7871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			238.58630	254.583	23.28	0.1933	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			3,112.98630	2,983.083	23.28	0.8067	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			233.76570	248.614	24.39	0.1833	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,388.16570	3,257.114	24.39	0.8167	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			232.15520	247.046	24.88	0.1798	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,506.55520	3,375.546	24.88	0.8202	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			230.69060	245.650	25.42	0.1762	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,635.09060	3,504.150	25.42	0.8238	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,088.00300	1,192.215	15.16	0.7279	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			342.40300	300.715	15.16	0.2721	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,036.16960	1,133.013	15.21	0.7084	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			380.56960	331.513	15.21	0.2916	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			186.66090	220.109	29.07	0.1459	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,701.06090	4,588.609	29.07	0.8541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,633.03380	1,769.011	15.32	0.8611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			137.43380	127.511	15.32	0.1389	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,989.68530	2,131.683	15.88	0.8982	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			98.08530	93.583	15.88	0.1018	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			844.88860	915.914	16.19	0.5991	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			653.28860	577.814	16.19	0.4009	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			258.47360	275.288	23.42	0.1999	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,186.87360	3,057.188	23.42	0.8001	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			251.85640	268.865	25.11	0.1865	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,600.25640	3,470.765	25.11	0.8135	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			926.16800	999.149	16.19	0.6106	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			664.16800	589.949	16.19	0.3894	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			295.99660	312.928	25.07	0.2018	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,663.99660	3,533.728	25.07	0.7982	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			292.85650	310.093	26.31	0.1935	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,980.85650	3,850.893	26.31	0.8065	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,070.00310	2,213.360	15.85	0.8943	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			108.00310	104.160	15.85	0.1057	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			450.63960	489.218	20.83	0.3175	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,171.13960	2,062.118	20.83	0.6825	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,395.96960	1,510.380	15.08	0.7754	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			296.46960	263.280	15.08	0.2246	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,154.60350	2,301.493	15.93	0.8902	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			117.60350	116.393	15.93	0.1098	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,010.41640	1,085.847	16.21	0.6219	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			673.41640	600.747	16.21	0.3781	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			336.64840	353.731	26.77	0.2039	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,199.64840	4,068.631	26.77	0.7961	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			335.88020	353.166	27.63	0.1991	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,428.88020	4,298.066	27.63	0.8009	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			963.63700	1,033.384	16.71	0.5879	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			799.13700	720.484	16.71	0.4121	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			356.01410	372.924	26.82	0.2094	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,231.51410	4,100.024	26.82	0.7906	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			355.76160	372.703	27.04	0.2081	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,291.26160	4,159.803	27.04	0.7919	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,041.00430	1,117.393	16.21	0.6258	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			676.50430	604.493	16.21	0.3742	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			940.60080	1,008.003	16.91	0.5742	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			851.10080	770.003	16.91	0.4258	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			363.19270	379.981	25.18	0.2217	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,793.69270	3,661.981	25.18	0.7783	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,151.61840	1,238.867	15.77	0.6676	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			564.61840	503.167	15.77	0.3324	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,147.07740	1,233.309	15.78	0.6657	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			570.07740	507.609	15.78	0.3343	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,156.18820	1,244.452	15.76	0.6695	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			559.18820	498.752	15.76	0.3305	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			372.36280	392.385	26.47	0.2166	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,175.36280	4,046.585	26.47	0.7834	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,167.30960	1,255.564	15.75	0.6706	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			560.30960	499.764	15.75	0.3294	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,162.74670	1,249.974	15.76	0.6687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			565.74670	504.173	15.76	0.3313	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,158.20260	1,244.404	15.77	0.6668	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			571.20260	508.604	15.77	0.3332	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			340.65590	386.015	28.39	0.2014	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,831.15590	4,727.515	28.39	0.7986	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,246.61940	2,396.162	15.94	0.8873	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			127.11940	127.662	15.94	0.1127	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,101.24310	1,179.270	16.21	0.6333	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			681.74310	610.770	16.21	0.3667	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			360.70360	407.837	28.39	0.2104	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,691.20360	4,589.337	28.39	0.7896	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,327.27350	2,478.386	15.96	0.8855	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			134.47350	136.586	15.96	0.1145	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,179.29270	1,258.643	16.20	0.6426	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			686.49270	616.843	16.20	0.3574	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			353.71410	394.143	28.32	0.1988	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,130.91410	5,022.343	28.32	0.8012	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			344.29440	383.965	28.32	0.1947	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,201.49440	5,092.165	28.32	0.8053	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,285.68390	1,366.820	16.31	0.6543	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			691.78390	625.220	16.31	0.3457	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			340.54100	377.707	28.16	0.1861	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,646.64100	5,536.107	28.16	0.8139	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,435.57820	2,583.459	15.87	0.8863	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			141.67820	141.859	15.87	0.1137	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,814.62090	1,940.604	15.45	0.7930	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			321.72090	300.704	15.45	0.2070	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,807.31170	1,932.999	15.45	0.7917	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			324.41170	303.099	15.45	0.2083	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,821.94570	1,948.228	15.45	0.7943	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			319.04570	298.328	15.45	0.2057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,355.62750	1,435.070	16.37	0.6612	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			697.42750	630.070	16.37	0.3388	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			309.80180	346.868	27.39	0.1734	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,901.60180	5,791.868	27.39	0.8266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,446.52620	1,535.524	15.97	0.6943	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			146.31540	145.581	15.85	0.1134	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,451.29590	1,541.245	15.96	0.6959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			583.09590	526.244	15.96	0.3041	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			588.32620	530.524	15.97	0.3057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			303.87590	340.441	27.39	0.1708	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,955.67590	5,845.441	27.39	0.8292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,441.77820	1,529.823	15.98	0.6927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			593.57820	534.823	15.98	0.3073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,504.51540	2,650.581	15.85	0.8866	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,004.90780	1,053.704	20.03	0.4594	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,929.40780	1,834.804	20.03	0.5406	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,002.48440	1,051.157	20.05	0.4584	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,936.98440	1,842.257	20.05	0.5416	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,000.06340	1,048.620	20.06	0.4574	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,944.56340	1,849.720	20.06	0.5426	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,064,270</b>
<b>Total \$ / R</b>												<b>1,187,685,282.20</b>	<b>88,912</b>	<b>2,865,733</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.35740		13.21580			0.0000	427,436.80	32	637
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.58330		13.43970			0.0000	0.00	0	175
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.80150		13.65560			0.0000	0.00	0	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.04580		13.89700			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>427,436.80</b>	<b>32</b>	<b>931</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,269.55830	964.211	16.81	0.0286	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			136,878.43230	150,726.283	16.78	0.9707	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,298.43230	986.283	16.78	0.0293	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			138,821.31890	152,682.626	16.84	0.9720	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option		11.84	Put			1,241.31890	942.626	16.84	0.0280	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option		11.85	Call			137,849.55830	151,704.211	16.81	0.9714	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.39	Call			118,325.74140	130,617.773	15.16	0.8423	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.39	Put			13,355.74140	11,287.773	15.16	0.1577	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.40	Call			117,537.96430	129,795.815	15.15	0.8403	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.40	Put			13,567.96430	11,465.815	15.15	0.1597	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.41	Call			116,752.89890	128,976.006	15.15	0.8383	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option		12.41	Put			13,782.89890	11,646.006	15.15	0.1617	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.44	Call			82,812.99200	90,002.506	16.07	0.6062	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.44	Put			61,252.99200	53,852.506	16.07	0.3938	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Call			82,398.86160	89,551.159	16.09	0.6039	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Put			61,838.86160	54,401.159	16.09	0.3961	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Call			81,987.61940	89,102.821	16.12	0.6016	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Put			62,427.61940	54,952.821	16.12	0.3984	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			62,881.33080	67,491.371	19.63	0.3981	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			174,181.33080	163,911.371	19.63	0.6019	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			63,287.31200	67,925.612	19.59	0.4005	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			172,587.31200	162,345.612	19.59	0.5995	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			63,084.06470	67,708.205	19.61	0.3993	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			173,384.06470	163,128.205	19.61	0.6007	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>427,436.80</b>	<b>32</b>	<b>931</b>
£ / R	On 11/12/2015	Foreign Exchange Future				20.67050		20.40060			0.0000	1,653,640.00	80	32,788
£ / R	On 14/03/2016	Foreign Exchange Future				21.01210		20.73870			0.0000	0.00	0	4,291
£ / R	On 13/06/2016	Foreign Exchange Future				21.34230		21.06480			0.0000	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Future				21.67230		21.39110			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				21.71480		21.43310			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>1,653,640.00</b>	<b>80</b>	<b>37,079</b>
£ / R	On 11/12/2015	Foreign Exchange Option		17.87	Call			2,540.72320	2,808.252	17.92	0.9849	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		17.87	Put			10.12320	7.752	17.92	0.0151	0.00	0	830
£ / R	On 11/12/2015	Foreign Exchange Option		18.16	Call			2,254.34410	2,520.917	16.93	0.9793	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.16	Put			13.74410	10.417	16.93	0.0207	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.49	Call			1,933.36970	2,195.309	15.81	0.9700	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.49	Put			22.76970	14.809	15.81	0.0300	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.50	Call			1,923.84730	2,185.472	15.78	0.9696	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.50	Put			23.24730	14.972	15.78	0.0304	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.51	Call			1,914.33270	2,175.636	15.75	0.9693	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.51	Put			23.73270	15.137	15.75	0.0307	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		19.40	Call			1,120.04200	1,348.241	15.04	0.8719	0.00	0	700
£ / R	On 11/12/2015	Foreign Exchange Option		19.40	Put			119.44200	77.741	15.04	0.1281	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.00	Call			694.62670	874.587	15.02	0.7273	0.00	0	500
£ / R	On 11/12/2015	Foreign Exchange Option		20.00	Put			294.02670	204.087	15.02	0.2727	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.12	Call			623.28140	792.499	15.05	0.6913	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	20.12	Put			342.68140	241.999	15.05	0.3087	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			562.15090	721.273	15.07	0.6568	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			391.55090	280.773	15.07	0.3432	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			510.13160	659.955	15.09	0.6246	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			439.53160	319.455	15.09	0.3754	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			342.62160	443.583	15.32	0.4854	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			692.02160	523.083	15.32	0.5146	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			336.12760	435.447	15.35	0.4789	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			705.52760	534.947	15.35	0.5211	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			323.47300	419.558	15.42	0.4661	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			732.87300	559.058	15.42	0.5339	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			221.20820	289.538	16.07	0.3510	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			1,020.60820	819.038	16.07	0.6490	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			190.75210	250.240	16.32	0.3124	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			1,140.15210	929.740	16.32	0.6876	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			164.23800	216.013	16.57	0.2770	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,263.63800	1,045.514	16.57	0.7230	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			119.08880	157.302	17.09	0.2123	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,538.48880	1,306.802	17.09	0.7877	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			28.17630	38.061	19.08	0.0604	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,827.57630	2,567.561	19.08	0.9396	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,750.49050	1,981.390	14.54	0.8483	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			201.79050	159.290	14.54	0.1517	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,742.58430	1,973.116	14.54	0.8470	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			203.88430	161.016	14.54	0.1530	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,734.69430	1,964.856	14.54	0.8457	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			205.99430	162.756	14.54	0.1543	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,326.82130	1,490.064	14.96	0.6546	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			752.02130	637.764	14.96	0.3454	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,321.90230	1,484.699	14.97	0.6531	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			757.10230	642.399	14.97	0.3469	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,317.00070	1,479.352	14.98	0.6515	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			762.20070	647.052	14.98	0.3485	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,375.99290	1,520.433	15.76	0.5880	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,905.36690	1,730.726	17.09	0.5351	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			461.56930	499.617	21.35	0.2194	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,920.46930	4,677.317	21.35	0.7806	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,184.89290	1,048.133	15.76	0.4120	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,031.85630	1,139.022	17.06	0.4670	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,890.75630	1,716.722	17.06	0.5330	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,029.15690	1,136.023	17.08	0.4659	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,898.05690	1,723.723	17.08	0.5341	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,026.46690	1,133.026	17.09	0.4649	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			894.60160	982.361	17.99	0.4035	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,451.50160	2,257.561	17.99	0.5965	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			892.52040	980.030	18.00	0.4026	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	23.00	Put			2,459.42040	2,265.230	18.00	0.5974	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			890.44650	977.716	18.01	0.4017	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,467.34650	2,272.916	18.01	0.5983	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>1,653,640.00</b>	<b>80</b>	<b>161,287</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11188		0.11094			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11400		0.11303			0.0000	2,850.03	25	198
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11608		0.11510			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>2,850.03</b>	<b>25</b>	<b>8,332</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,095.24670	2,189.405	21.28	0.9968	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.24670	0.905	21.28	0.0032	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,102.44500	1,194.684	15.23	0.9753	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			8.44500	6.184	15.23	0.0247	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			311.37470	353.648	14.71	0.6297	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			217.37470	165.148	14.71	0.3703	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			270.22670	283.524	17.92	0.3467	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			966.72670	883.424	17.92	0.6533	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,355.56090	1,441.775	15.23	0.9198	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			52.06090	41.675	15.23	0.0802	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			616.66370	662.304	15.28	0.6616	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			313.16370	262.204	15.28	0.3384	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			971.39430	892.491	17.86	0.5628	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			284.84070	295.842	20.43	0.2730	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,775.04070	1,687.642	20.43	0.7270	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			872.85980	922.893	15.60	0.6880	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			363.05980	314.693	15.60	0.3120	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			481.19430	500.691	17.86	0.4372	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>2,850.03</b>	<b>25</b>	<b>8,332</b>
€ / R	On	26/10/2015	Foreign Exchange Future			14.99680		14.91160			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.12700		15.04150			0.0000	1,210,160.00	80	80,547
€ / R	On	25/01/2016	Foreign Exchange Future			15.26620		15.18020			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.41070		15.32390			0.0000	8,768,688.30	569	39,243
€ / R	On	13/06/2016	Foreign Exchange Future			15.69020		15.60210			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.00980		15.91920			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.33430		16.24920			0.0000	0.00	0	1,000
<b>Total € / R Future</b>												<b>9,978,848.30</b>	<b>649</b>	<b>121,040</b>
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			594.37290	672.027	18.21	0.9653	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			12.77290	5.227	18.21	0.0347	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	26/10/2015	Foreign Exchange Option	14.34	Call		585.07420	662.352	18.18	0.9634	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		13.47420	5.552	18.18	0.0366	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		575.80910	652.696	18.15	0.9614	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		14.20910	5.896	18.15	0.0386	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		149.41570	177.115	16.37	0.5940	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		157.81570	100.315	16.37	0.4060	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		65.56080	72.013	19.66	0.1308	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,524.06080	1,445.013	19.66	0.8692	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		374.28940	417.884	16.26	0.5494	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		372.78940	330.884	16.26	0.4506	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		277.57770	310.001	16.70	0.4457	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		526.07770	473.001	16.70	0.5543	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		151.11960	169.029	17.74	0.2771	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		889.61960	822.029	17.74	0.7229	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		398.41720	443.958	16.23	0.5707	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		346.91720	306.958	16.23	0.4293	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		393.50670	438.656	16.23	0.5664	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		352.00670	311.655	16.23	0.4336	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		388.63690	433.398	16.24	0.5621	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		357.13690	316.398	16.24	0.4379	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,184.40390	1,262.763	16.29	0.9184	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		42.90390	35.763	16.29	0.0816	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,068.56560	1,144.982	16.16	0.8950	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		57.06560	47.982	16.16	0.1050	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,998.68280	2,083.182	18.37	0.9840	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		7.18280	6.182	18.37	0.0160	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,229.81480	1,308.829	16.34	0.9262	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		38.31480	31.829	16.34	0.0738	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		840.58390	911.745	15.88	0.8313	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		99.08390	84.745	15.88	0.1687	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,091.61610	4,177.093	24.71	0.9997	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.11610	0.093	24.71	0.0003	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		794.57630	855.331	15.23	0.7187	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		244.37630	219.131	15.23	0.2813	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		663.25700	716.947	15.44	0.6501	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		333.05700	300.747	15.44	0.3499	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		624.97040	676.345	15.51	0.6277	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		364.77040	330.145	15.51	0.3723	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		807.34230	868.714	15.21	0.7247	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		237.14230	212.514	15.21	0.2753	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		800.94080	862.006	15.22	0.7217	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		240.74080	215.806	15.22	0.2783	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		34.01540	35.067	16.46	0.0501	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,165.91050	2,253.471	16.24	0.9399	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		42.01050	42.771	16.24	0.0601	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		101.72470	96.814	15.27	0.1251	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		331.13230	358.629	17.88	0.3308	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,307.23230	1,247.929	17.88	0.6692	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		412.01470	445.987	17.19	0.3971	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		1,038.11470	985.287	17.19	0.6029	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,307.91540	2,395.767	16.46	0.9499	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		1,075.10140	1,021.341	17.28	0.6130	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		363.12430	392.960	17.57	0.3578	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,189.22430	1,132.260	17.57	0.6422	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		790.72090	848.745	15.52	0.6370	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		426.82090	398.045	15.52	0.3630	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,575.62470	1,657.514	15.27	0.8749	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		470.81560	439.865	15.65	0.3866	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		600.68620	647.484	16.10	0.5307	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		646.78620	606.784	16.10	0.4693	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,425.63880	1,505.717	15.23	0.8460	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		131.73880	125.017	15.23	0.1540	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		399.00140	432.041	17.28	0.3870	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		274.56790	256.844	15.10	0.2703	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		822.68830	882.151	15.44	0.6528	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		398.78830	371.451	15.44	0.3472	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,458.44450	1,538.953	15.24	0.8527	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		124.54450	118.253	15.24	0.1473	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		744.71560	800.565	15.65	0.6134	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,450.21520	1,530.617	15.24	0.8511	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		126.31520	119.917	15.24	0.1489	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,442.00290	1,522.299	15.24	0.8494	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		128.10290	121.599	15.24	0.1506	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		998.46790	1,067.544	15.10	0.7297	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		960.33190	1,021.519	15.70	0.6133	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		608.23190	581.319	15.70	0.3867	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		955.74750	1,016.744	15.72	0.6112	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		613.64750	586.544	15.72	0.3888	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		602.83930	576.117	15.68	0.3847	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,608.36470	1,690.935	14.78	0.8148	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		206.26470	200.735	14.78	0.1852	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		687.85090	735.747	16.96	0.4777	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		1,045.75090	1,005.547	16.96	0.5223	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		964.93930	1,026.317	15.68	0.6153	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,438.90230	1,525.646	15.18	0.7065	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		469.70230	465.846	15.18	0.2935	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,432.92790	1,519.570	15.18	0.7048	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		473.72790	469.770	15.18	0.2952	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,444.89660	1,531.746	15.17	0.7082	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		465.69660	461.946	15.17	0.2918	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,722.47260	1,696.536	18.54	0.5406	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		966.96240	1,026.370	18.51	0.4616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,707.76240	1,682.070	18.51	0.5384	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			964.30880	1,023.594	18.53	0.4605	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,715.10880	1,689.294	18.53	0.5395	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			961.67260	1,020.836	18.54	0.4594	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>342,220</b>
<b>Total € / R</b>												<b>9,978,848.30</b>	<b>649</b>	<b>463,260</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.66830		9.57200			0.0000	290,049.00	30	9,515
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.78820		9.69100			0.0000	518,774.60	53	4,922
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.90700		9.80870			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.04460		9.94530			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>808,823.60</b>	<b>83</b>	<b>14,437</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			55.37490	37.861	10.98	0.1714	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			142.37710	191.937	10.61	0.5775	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,222.03710	2,318.326	20.05	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.03710	0.026	20.05	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			327.37490	406.161	10.98	0.8286	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,322.02880	2,418.321	20.68	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			170.37710	123.637	10.61	0.4225	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			23.97220	32.359	12.67	0.1391	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			651.97220	564.059	12.67	0.8609	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.02880	0.021	20.68	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,272.03270	2,368.323	20.36	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.03270	0.023	20.36	0.0001	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			397.88020	458.835	11.69	0.6751	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			196.88020	160.635	11.69	0.3249	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			392.08120	452.478	11.70	0.6699	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			201.08120	164.278	11.70	0.3301	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			386.33800	446.176	11.70	0.6647	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			205.33800	167.976	11.70	0.3353	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			318.70850	350.800	13.55	0.4552	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			600.00850	533.800	13.55	0.5448	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			315.71660	347.523	13.58	0.4518	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			607.01660	540.523	13.58	0.5482	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			321.73450	354.111	13.52	0.4586	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			593.03450	527.111	13.52	0.5414	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			711.17130	645.394	14.43	0.5195	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			452.83610	486.812	14.38	0.4860	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			697.53610	632.212	14.38	0.5140	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			449.64090	483.389	14.40	0.4833	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			704.34090	638.789	14.40	0.5167	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			446.47130	479.994	14.43	0.4805	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>												<b>808,823.60</b>	<b>83</b>	<b>15,040</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.29110		10.22960			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.45960		10.39800			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			105.48850	120.079	13.17	0.3537	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			375.88850	328.979	13.17	0.6463	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			103.09730	117.348	13.21	0.3471	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			383.49730	336.248	13.21	0.6529	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			107.93250	122.871	13.13	0.3603	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			368.33250	321.771	13.13	0.6397	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			646.45620	598.043	14.81	0.6193	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			239.60690	253.113	14.75	0.3877	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			631.60690	583.513	14.75	0.6123	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			237.01640	250.361	14.78	0.3842	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			639.01640	590.761	14.78	0.6158	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			234.45620	247.643	14.81	0.3807	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			13.97600		13.91630			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.26480		14.20540			0.0000	242,501.60	17	1,653
<b>Total CHF / R Future</b>												<b>242,501.60</b>	<b>17</b>	<b>8,925</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			405.82440	362.139	16.46	0.4984	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			318.16260	333.931	16.49	0.4971	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			411.86260	367.931	16.49	0.5029	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			326.12890	342.394	16.44	0.5061	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			399.82890	356.394	16.44	0.4939	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			322.12440	338.139	16.46	0.5016	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			353.17310	367.343	18.06	0.3537	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,137.77310	1,092.543	18.06	0.6463	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			350.95580	365.056	18.08	0.3518	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,145.55580	1,100.256	18.08	0.6482	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			348.75510	362.782	18.11	0.3499	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,153.35510	1,107.982	18.11	0.6501	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>242,501.60</b>	<b>17</b>	<b>8,925</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.08710		2.06850			0.0000	0.00	0	25,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.10740		2.08860			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			837.17250	974.001	15.93	0.7422	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			252.17250	203.000	15.93	0.2578	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			982.71510	1,128.413	16.14	0.7897	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			197.71510	157.413	16.14	0.2103	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			908.64290	1,049.273	16.00	0.7672	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			223.64290	178.273	16.00	0.2328	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,491.68340	1,359.575	16.30	0.6255	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			451.54890	504.219	16.36	0.3586	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,565.54890	1,430.219	16.36	0.6414	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			427.87500	478.161	16.47	0.3437	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,641.87500	1,504.161	16.47	0.6563	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			477.68340	533.575	16.30	0.3745	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
DKK / R	On	11/12/2015	Foreign Exchange Future			2.02720		2.02060			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.06660		2.05970			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			729.04530	752.463	17.90	0.6201	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			423.04530	380.463	17.90	0.3799	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			673.66430	694.365	17.89	0.5918	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			467.66430	422.365	17.89	0.4082	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			624.34210	642.590	18.00	0.5630	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			518.34210	470.590	18.00	0.4370	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			618.61510	638.071	18.75	0.3925	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,521.61510	1,472.071	18.75	0.6075	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			591.35410	609.967	18.87	0.3786	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,594.35410	1,543.967	18.87	0.6214	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			648.22110	668.732	18.66	0.4069	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,451.22110	1,402.732	18.66	0.5931	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			0.12920		0.12720			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12880		0.12670			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12770		0.12610			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.12790		0.12460			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,960</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 KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06610		0.06530			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06340		0.06270			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06040		0.05980			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.99960		8.91050			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.05510		8.96050			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.14870		9.05330			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.24130		9.14550			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			34.17220	59.600	16.49	1.0000	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			63.67220	0.000	16.49	0.0000	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			30.82710	49.600	16.49	1.0000	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			70.32710	0.000	16.49	0.0000	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			27.76890	39.600	16.49	1.0000	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			77.26890	0.000	16.49	0.0000	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			50.74760	99.600	16.49	1.0000	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			40.24760	0.000	16.49	0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			101.62540	134.314	10.96	0.4716	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			231.12540	169.214	10.96	0.5284	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			98.57760	130.383	11.00	0.4613	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			238.07760	175.283	11.00	0.5387	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			95.61400	126.553	11.04	0.4512	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			245.11400	181.453	11.04	0.5488	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			251.28010	293.056	12.47	0.5206	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			337.98010	284.356	12.47	0.4794	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			247.66040	288.316	12.48	0.5151	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			344.36040	289.616	12.48	0.4849	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			244.09450	284.242	12.51	0.5096	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			350.79450	295.542	12.51	0.4904	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			459.35760	515.438	13.24	0.6143	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			323.85760	284.138	13.24	0.3857	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			469.22200	526.189	13.21	0.6224	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			313.72200	274.889	13.21	0.3776	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			464.26970	520.792	13.22	0.6184	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			318.76970	279.492	13.22	0.3816	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13250		1.13810			0.0000	0.00	0	120

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13450		1.14020			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13690		1.14250			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>120</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>120</b>
RAIN	On	11/12/2015	Foreign Exchange Future			23,649.47000		23,454.00000			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			9.62750		9.55910			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.76950		9.70030			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			675.46670	810.991	46.40	0.5978	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			476.36670	543.491	46.40	0.4022	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			727.18920	862.219	49.27	0.6008	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			508.08920	574.719	49.27	0.3992	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			701.34020	836.618	47.83	0.5993	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			492.24020	559.118	47.83	0.4007	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			793.86000	718.367	32.83	0.5007	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			1,073.56000	928.867	32.83	0.4993	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			810.94200	735.495	33.69	0.5010	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			1,100.64200	955.995	33.69	0.4990	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			828.04240	752.642	34.56	0.5013	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			1,127.74240	983.142	34.56	0.4987	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			4.53800		4.48690			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.49500		4.44580			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			76.00790	103.910	11.30	0.6058	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			79.10790	55.910	11.30	0.3942	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			70.88660	97.688	11.24	0.5862	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			83.98660	59.688	11.24	0.4138	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			66.74240	91.659	11.18	0.5662	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			89.84240	63.659	11.18	0.4338	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			140.54430	163.903	14.19	0.5229	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			184.74430	158.903	14.19	0.4771	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			136.50730	158.812	14.17	0.5130	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			190.70730	163.812	14.17	0.4870	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	4.51	Call			132.56500	154.433	14.20	0.5032	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			196.76500	169.433	14.20	0.4968	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			1.08160		1.10700			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.05000		1.07720			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>1,200,799,382.53</b>	<b>89,798</b>	<b>1,056,232</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>2,531,301</b>
<b>Grand Total:</b>									<b>1,200,799,382.53</b>	<b>89,798</b>	<b>3,587,533</b>