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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/11/2015 Foreign Exchange Future			13.87960		13.87740			0.0000	4,163,880.00	300	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.88200		13.88340			0.0000	0.00	0	0
\$ / R On 11/11/2015 Foreign Exchange Future			13.88400		13.88480			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.89610		13.89420			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.89860		13.89700			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.90370		13.90250			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.91400		13.91360			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.91650		13.91640			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.91910		13.91920			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.94980		13.95230			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.95770		13.96030			0.0000	717,439,737.70	51,401	561,701
\$ / R On 21/12/2015 Foreign Exchange Future			13.98430		13.98700			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.00570		14.00830			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.04280		14.04430			0.0000	0.00	0	47
\$ / R On 13/01/2016 Foreign Exchange Future			14.04530		14.04670			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.07950		14.08090			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.08440		14.08580			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.11880		14.12030			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.13650		14.13790			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.15170		14.15290			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.16180		13.92100			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	11/03/2016	Foreign Exchange Future			14.18950		14.19060			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.19710		14.19820			0.0000	34,342,784.90	2,419	86,274
\$ / R	On	16/03/2016	Foreign Exchange Future			14.20220		14.20320			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.21980		14.22080			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.23500		14.23590			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.28550		14.28610			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.30570		14.30630			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.38520		14.38490			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.41110		14.41030			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.41880		14.41800			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.42920		14.42820			0.0000	144,292.00	10	33,036
\$ / R	On	28/06/2016	Foreign Exchange Future			14.46800		14.46640			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.54310		14.54020			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.58210		14.57870			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.62180		14.61860			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.65090		14.64780			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.65620		14.65310			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.67470		14.67170			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.68530		14.68230			0.0000	8,811,180.00	600	12,949
\$ / R	On	28/09/2016	Foreign Exchange Future			14.70910		14.70620			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.78320		14.78060			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.87520		14.87360			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.92140		14.92010			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.93590		14.93460			0.0000	0.00	0	1,010
\$ / R	On	13/03/2017	Foreign Exchange Future			15.17880		15.17890			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>764,901,874.60</b>	<b>54,730</b>	<b>698,757</b>
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			877.41620	879.600	26.03	1.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			0.01620	0.000	26.03	0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			427.74730	429.600	26.03	1.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			0.34730	0.000	26.03	0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			183.39620	179.600	26.03	1.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			5.99620	0.000	26.03	0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			22.65180	0.000	26.03	0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			95.25180	70.400	26.03	1.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,157.41380	1,159.600	26.03	1.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			0.01380	0.000	26.03	0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			745.74020	744.154	22.16	0.9835	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			2.34020	2.154	22.16	0.0165	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			158.06960	153.223	17.57	0.6038	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			84.66960	81.223	17.57	0.3962	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			21.46090	19.295	19.27	0.1253	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			388.06090	387.295	19.27	0.8747	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			884.44250	882.902	23.08	0.9927	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			1.04250	0.902	23.08	0.0073	0.00	0	10,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put			52.58230	48.783	17.77	0.2542	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	11/11/2015	Foreign Exchange Option	13.92	Call			107.79660	101.273	16.65	0.4560	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Put			142.99660	137.273	16.65	0.5440	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call			257.38230	252.783	17.77	0.7458	0.00	0	11,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			515.56600	516.799	16.18	0.8951	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			21.36600	20.699	16.18	0.1049	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			749.85970	751.713	16.75	0.9665	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			5.65970	5.613	16.75	0.0335	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			560.49140	561.949	16.20	0.9161	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			16.29140	15.849	16.20	0.0839	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			565.37260	565.584	15.90	0.9127	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			18.37260	16.984	15.90	0.0873	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			734.04530	734.983	16.14	0.9627	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			7.04530	6.383	16.14	0.0373	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			771.54640	771.341	16.17	0.9591	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			9.04640	7.641	16.17	0.0409	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			268.90810	266.450	16.03	0.6400	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			116.40810	112.750	16.03	0.3600	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			337.56510	335.829	15.70	0.6884	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			103.96510	101.829	15.70	0.3116	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			170.65710	168.654	16.10	0.4483	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			247.05710	244.654	16.10	0.5517	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,116.41180	3,116.513	28.42	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.01180	0.013	28.42	0.0001	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,766.41500	2,766.517	25.36	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.01500	0.017	25.36	0.0001	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,289.52020	1,289.691	19.13	0.9857	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			175.40430	173.948	15.85	0.4413	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.53430	0.452	32.24	0.0015	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,534.13430	3,533.952	32.24	0.9985	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			531.82630	530.440	15.64	0.8390	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			45.42630	43.940	15.64	0.1610	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			98.35960	96.701	15.75	0.2936	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			312.00730	310.490	15.79	0.6493	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			125.60730	123.990	15.79	0.3507	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			696.83390	695.835	15.54	0.9175	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			20.43390	19.335	15.54	0.0825	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			241.80430	240.448	15.85	0.5587	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			21.38210	20.260	15.54	0.0858	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			616.72170	615.523	15.59	0.8846	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			30.32170	29.023	15.59	0.1154	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,072.31380	1,072.313	17.73	0.9739	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			5.91380	5.813	17.73	0.0261	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			364.75960	363.202	15.75	0.7064	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			3.12020	3.191	19.13	0.0143	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			993.89650	993.779	17.23	0.9674	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			7.49650	7.279	17.23	0.0326	0.00	0	201

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	13.03	Call			896.51630	896.190	16.59	0.9567	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			10.11630	9.690	16.59	0.0433	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			687.78210	686.760	15.54	0.9142	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			803.78610	803.209	15.90	0.9393	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			14.58610	14.109	15.90	0.0607	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,614.85280	1,612.314	17.69	0.9902	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			2.55280	2.514	17.69	0.0098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			160.50740	157.981	16.86	0.3332	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			500.20740	500.281	16.86	0.6668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			142.78970	140.119	17.06	0.3027	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			552.48970	552.418	17.06	0.6973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			215.79690	213.754	16.36	0.4210	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			375.49690	376.054	16.36	0.5790	225,632.16	600	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			189.37990	187.106	16.58	0.3804	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			429.07990	429.406	16.58	0.6196	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			177.30180	174.921	16.69	0.3610	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			457.00180	457.221	16.69	0.6390	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			245.43890	243.647	16.13	0.4639	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			325.13890	325.947	16.13	0.5361	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			241.54800	239.725	16.16	0.4584	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			331.24800	332.025	16.16	0.5416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call			0.00000	224.570	16.27	0.4368	673,710.90	3,000	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put			0.00000	356.870	16.27	0.5632	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			297.60720	296.084	15.85	0.5316	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			257.30720	258.384	15.85	0.4684	387,575.70	1,500	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			261.54530	259.882	16.02	0.4860	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			301.24530	302.182	16.02	0.5140	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			257.43490	255.740	16.05	0.4805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			307.13490	308.040	16.05	0.5195	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			344.75050	343.155	15.78	0.5833	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			214.45050	215.455	15.78	0.4167	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			339.27910	337.693	15.78	0.5775	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			218.97910	219.993	15.78	0.4225	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			302.61260	301.082	15.84	0.5373	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			252.31260	253.382	15.84	0.4627	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			433.79920	432.084	15.65	0.6677	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			153.49920	154.384	15.65	0.3323	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			408.78100	407.098	15.68	0.6456	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			168.48100	169.398	15.68	0.3544	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			361.51500	359.897	15.75	0.6004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			201.21500	202.197	15.75	0.3996	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			459.72750	457.980	15.61	0.6894	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			139.42750	140.280	15.61	0.3106	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			453.16080	451.421	15.62	0.6840	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			142.86080	143.721	15.62	0.3160	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			446.65040	444.918	15.63	0.6786	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		146.35040	147.218	15.63	0.3214	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		486.55150	484.771	15.58	0.7106	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		126.25150	127.071	15.58	0.2894	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		473.02850	471.264	15.60	0.7000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		132.72850	133.564	15.60	0.3000	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		466.35010	464.594	15.61	0.6947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		136.05010	136.895	15.61	0.3053	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		557.40880	555.544	15.49	0.7610	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		97.10880	97.844	15.49	0.2390	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		542.81410	540.965	15.51	0.7512	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		102.51410	103.265	15.51	0.2488	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		493.39550	491.606	15.57	0.7158	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		123.09550	123.905	15.57	0.2842	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		649.16840	647.200	15.39	0.8156	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		68.86840	69.500	15.39	0.1844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		633.39430	631.443	15.41	0.8070	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		73.09430	73.743	15.41	0.1930	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		602.41180	600.495	15.44	0.7892	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		82.11180	82.795	15.44	0.2108	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		705.79310	703.763	15.33	0.8440	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		55.49310	56.063	15.33	0.1560	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		697.57250	695.553	15.34	0.8401	417,331.50	600	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		57.27250	57.853	15.34	0.1599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		665.12550	663.140	15.38	0.8239	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		64.82550	65.440	15.38	0.1761	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		782.23740	780.121	15.33	0.8754	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		41.93740	42.421	15.33	0.1246	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		755.97320	753.891	15.28	0.8661	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		45.67320	46.191	15.28	0.1339	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		730.70160	728.645	15.31	0.8553	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		50.40160	50.945	15.31	0.1447	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		826.59850	824.426	15.40	0.8897	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		36.29850	36.726	15.40	0.1103	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		799.89850	797.759	15.36	0.8813	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		39.59850	40.059	15.36	0.1187	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		791.05410	788.925	15.34	0.8784	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		40.75410	41.225	15.34	0.1216	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		935.64680	933.361	15.59	0.9190	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		25.34680	25.661	15.59	0.0810	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		889.80140	887.560	15.51	0.9076	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		29.50140	29.860	15.51	0.0924	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		844.53120	842.339	15.43	0.8951	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		34.23120	34.639	15.43	0.1049	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,114.14860	1,111.732	15.88	0.9523	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		13.84860	14.032	15.88	0.0477	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,076.08520	1,073.691	15.82	0.9464	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		15.78520	15.991	15.82	0.0536	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		982.01100	979.685	15.66	0.9292	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		21.71100	21.985	15.66	0.0708	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,200.54370	1,198.082	16.02	0.9635	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		10.24370	10.382	16.02	0.0365	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,171.63920	1,169.191	15.97	0.9601	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		11.33920	11.491	15.97	0.0399	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,123.69860	1,121.276	15.89	0.9537	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		13.39860	13.576	15.89	0.0463	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,365.94550	1,363.424	16.28	0.9787	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		5.64550	5.724	16.28	0.0213	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,268.34840	1,265.859	16.12	0.9706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		8.04840	8.159	16.12	0.0294	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,210.20050	1,207.735	16.03	0.9646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		9.90050	10.035	16.03	0.0354	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,405.18270	1,402.651	16.34	0.9813	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		4.88270	4.951	16.34	0.0187	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,395.36410	1,392.835	16.32	0.9807	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		5.06410	5.135	16.32	0.0193	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,385.55140	1,383.025	16.31	0.9801	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		5.25140	5.325	16.31	0.0199	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,782.40340	1,779.752	18.12	0.9923	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		2.10340	2.052	18.12	0.0077	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,762.49410	1,759.846	18.02	0.9919	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		2.19410	2.146	18.02	0.0081	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,464.50580	1,461.945	16.59	0.9839	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		4.20580	4.245	16.59	0.0161	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,862.07900	1,859.420	18.50	0.9936	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		1.77900	1.720	18.50	0.0064	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,812.27480	1,809.620	18.26	0.9928	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		1.97480	1.920	18.26	0.0072	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,802.31670	1,799.663	18.21	0.9926	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		2.01670	1.963	18.21	0.0074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,011.60660	2,008.941	19.22	0.9954	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		1.30660	1.241	19.22	0.0046	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,961.74700	1,959.082	18.98	0.9948	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		1.44700	1.382	18.98	0.0052	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,921.87110	1,919.208	18.79	0.9944	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		1.57110	1.508	18.79	0.0056	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,211.17460	2,208.510	20.17	0.9970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.87460	0.810	20.17	0.0030	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,161.26590	2,158.600	19.93	0.9967	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.96590	0.900	19.93	0.0033	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,061.48060	2,058.814	19.45	0.9959	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		1.18060	1.114	19.45	0.0041	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,560.74360	2,558.092	21.84	0.9986	0.00	0	1,197

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	11.40	Put			0.44360	0.392	21.84	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,360.95170	2,358.292	20.89	0.9978	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.65170	0.592	20.89	0.0022	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,350.96450	2,348.304	20.84	0.9978	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.66450	0.604	20.84	0.0022	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,010.46410	3,007.844	23.81	0.9995	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.16410	0.144	23.81	0.0005	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,960.48720	2,957.863	23.62	0.9994	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.18720	0.163	23.62	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,760.30030	4,757.700	28.47	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00030	0.000	28.47	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,710.30040	4,707.700	28.47	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00040	0.000	28.47	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,760.60420	2,757.962	22.80	0.9991	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.30420	0.262	22.80	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,810.30020	4,807.700	28.47	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00020	0.000	28.47	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00010	0.000	26.52	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,809.70010	6,812.300	26.52	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			21.82520	19.433	20.94	0.0516	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,631.52520	1,631.734	20.94	0.9484	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			15.65020	13.531	21.64	0.0367	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,855.35020	1,855.831	21.64	0.9633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			6.23070	4.874	23.74	0.0137	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,545.93070	2,547.174	23.74	0.9863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			51.23380	48.278	19.06	0.1204	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,090.93380	1,090.578	19.06	0.8796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			32.66330	29.988	20.11	0.0774	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,372.36330	1,372.288	20.11	0.9226	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			27.30980	24.758	20.49	0.0648	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,487.00980	1,487.058	20.49	0.9352	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			75.78220	72.757	18.19	0.1742	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			865.48220	865.057	18.19	0.8258	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			65.72620	62.701	18.50	0.1525	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			945.42620	945.001	18.50	0.8475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			53.66040	50.687	18.96	0.1258	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,063.36040	1,062.987	18.96	0.8742	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			135.77650	133.050	17.14	0.2903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			575.47650	575.350	17.14	0.7097	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			114.69670	111.825	17.42	0.2517	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			654.39670	654.125	17.42	0.7483	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			82.06920	79.058	18.02	0.1874	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			821.76920	821.358	18.02	0.8126	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			165.93460	163.455	16.80	0.3423	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			485.63460	485.755	16.80	0.6577	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			0.71710	0.790	24.01	0.0023	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,883.71710	3,886.490	24.01	0.9977	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,847.49860	2,844.816	22.04	0.9984	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.49860	0.516	22.04	0.0016	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,837.51300	2,834.831	22.01	0.9983	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.51300	0.531	22.01	0.0017	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			248.95250	247.102	16.23	0.4303	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			411.95250	412.802	16.23	0.5697	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,187.18620	3,184.493	22.83	0.9994	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.18620	0.193	22.83	0.0006	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			637.62730	635.902	15.25	0.7441	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			129.32730	130.202	15.25	0.2559	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			382.95400	381.675	15.74	0.5524	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			294.65400	295.975	15.74	0.4476	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			511.79260	509.289	15.67	0.6148	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			267.49260	266.489	15.67	0.3852	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,163.82180	1,160.580	15.24	0.9000	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			47.12180	45.280	15.24	0.1000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			760.19150	756.741	15.34	0.7294	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			179.29150	177.241	15.34	0.2706	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			295.80250	291.804	17.12	0.3810	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			694.90250	692.304	17.12	0.6190	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			156.48690	151.901	18.87	0.2186	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,235.58690	1,232.401	18.87	0.7814	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,177.89650	1,173.732	15.29	0.8774	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			66.99650	64.232	15.29	0.1226	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,059.06210	1,054.981	15.26	0.8453	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			88.16210	85.481	15.26	0.1547	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			135.96460	131.371	19.30	0.1918	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,375.06460	1,371.871	19.30	0.8082	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,289.45470	2,287.671	18.05	0.9819	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			8.55470	8.171	18.05	0.0181	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			619.10530	615.506	15.73	0.6421	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			273.30530	271.106	15.73	0.3579	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			374.62240	370.955	16.62	0.4545	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			548.82240	546.555	16.62	0.5455	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,530.03890	2,528.220	18.51	0.9816	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			9.73890	9.420	18.51	0.0184	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			166.85950	161.766	19.44	0.2098	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,446.55950	1,442.966	19.44	0.7902	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			598.58460	594.997	16.07	0.5844	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			390.68460	388.497	16.07	0.4156	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			168.34410	162.955	19.93	0.1974	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,655.44410	1,651.255	19.93	0.8026	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,368.18410	2,366.709	17.55	0.9725	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			15.28410	15.009	17.55	0.0275	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			869.59620	866.454	15.41	0.7241	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			216.69620	214.754	15.41	0.2759	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			300.00980	295.311	17.96	0.3345	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			987.10980	983.611	17.96	0.6655	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			0.00000	370.438	17.40	0.3968	37,043.81	100	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			0.00000	808.638	17.40	0.6032	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			0.00000	636.427	16.04	0.5931	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			0.00000	394.627	16.04	0.4069	39,462.71	100	100
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,714.77310	1,712.109	15.81	0.9163	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			54.17310	52.609	15.81	0.0837	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,106.71640	2,101.837	20.97	0.8333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,153.94740	3,152.941	18.64	0.9895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			5.74740	5.841	18.64	0.0105	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,659.45770	2,658.445	17.32	0.9797	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			11.25770	11.345	17.32	0.0203	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,143.43440	1,139.418	18.36	0.6792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,610.48220	2,609.445	17.24	0.9780	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			12.28220	12.345	17.24	0.0220	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			25.02410	21.673	28.95	0.0248	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,056.82410	6,054.573	28.95	0.9752	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			154.91640	148.937	20.97	0.1667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			893.59930	890.285	17.62	0.6096	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			127.77020	121.850	21.78	0.1376	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,429.57020	2,424.750	21.78	0.8624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			112.23480	106.401	22.37	0.1206	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,664.03480	2,659.301	22.37	0.8794	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			311.63440	306.518	18.36	0.3208	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			629.46780	627.247	16.77	0.5116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			265.70460	260.205	18.92	0.2780	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,337.50460	1,333.105	18.92	0.7220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			196.13770	190.221	20.04	0.2095	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,747.93770	1,743.121	20.04	0.7905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			391.79930	387.385	17.62	0.3904	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			421.81490	420.106	16.10	0.4058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			378.19280	373.656	17.73	0.3790	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			929.99280	926.556	17.73	0.6210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			340.39050	335.529	18.06	0.3466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,042.19050	1,038.429	18.06	0.6534	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			517.66780	514.347	16.77	0.4884	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			251.48120	250.133	15.44	0.2903	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			451.73730	447.853	17.19	0.4386	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			753.53730	750.753	17.19	0.5614	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			423.63530	419.500	17.38	0.4163	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			815.43530	812.400	17.38	0.5837	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			680.01490	677.206	16.10	0.5942	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			153.79230	151.624	15.33	0.2000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			650.55530	647.705	16.20	0.5765	259,081.96	400	1,650

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			452.35530	450.605	16.20	0.4235	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			556.24480	553.245	16.56	0.5160	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			568.04480	566.145	16.56	0.4840	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			899.68120	897.233	15.44	0.7097	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			81.49560	78.929	15.31	0.1191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			850.55610	848.026	15.57	0.6862	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			282.35610	280.926	15.57	0.3138	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			775.23920	772.582	15.79	0.6476	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			337.03920	335.482	15.79	0.3524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,151.99230	1,148.724	15.33	0.8000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			36.44420	35.678	16.18	0.0585	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,106.00430	1,102.874	15.34	0.7858	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			167.80430	165.774	15.34	0.2142	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			931.46050	929.066	15.35	0.7242	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			233.26050	231.966	15.35	0.2758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,479.69560	1,476.029	15.31	0.8809	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			26.10550	25.729	16.52	0.0434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,352.78400	1,349.169	15.32	0.8535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			104.58400	102.069	15.32	0.1465	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,230.58720	1,227.141	15.33	0.8225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			132.38720	130.041	15.33	0.1775	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,974.64420	1,972.778	16.18	0.9415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			22.18020	21.942	16.68	0.0375	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,704.88570	1,702.210	15.71	0.9134	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			56.68570	55.110	15.71	0.0866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,533.00640	1,529.604	15.40	0.8895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			74.80640	72.504	15.40	0.1105	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,174.30550	2,172.829	16.52	0.9566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			17.28510	17.208	16.92	0.0299	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,164.73020	2,163.239	16.50	0.9560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			26.53020	26.138	16.50	0.0440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,116.95020	2,115.377	16.42	0.9527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			28.75020	28.277	16.42	0.0473	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,270.38020	2,269.042	16.68	0.9625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			20.76570	20.576	16.74	0.0353	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,222.27080	2,220.867	16.60	0.9597	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			24.07080	23.767	16.60	0.0403	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,183.88690	2,182.426	16.53	0.9573	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			25.68690	25.326	16.53	0.0427	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,415.48510	2,414.308	16.92	0.9701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,386.37810	2,385.172	16.87	0.9687	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			18.17810	18.072	16.87	0.0313	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,308.96570	2,307.676	16.74	0.9647	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,053.59110	1,050.790	15.37	0.7654	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			190.39110	188.590	15.37	0.2346	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			418.89430	414.699	17.49	0.4092	0.00	0	17,991

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			845.69430	842.499	17.49	0.5908	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			350.32040	345.325	18.19	0.3439	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,099.52040	1,095.525	18.19	0.6561	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			858.12130	855.838	15.64	0.6761	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			307.32130	306.038	15.64	0.3239	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			308.57410	302.946	18.79	0.3007	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,322.67410	1,317.946	18.79	0.6993	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			204.17060	197.761	20.39	0.2044	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,928.27060	1,922.761	20.39	0.7956	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,456.13860	2,453.634	16.44	0.9687	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			20.23860	18.634	16.44	0.0313	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			982.75060	980.807	15.35	0.7245	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			246.85060	245.807	15.35	0.2755	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			465.56390	464.386	16.08	0.3972	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			329.70710	323.576	19.10	0.2977	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,463.60710	1,458.076	19.10	0.7023	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			781.66390	779.886	16.08	0.6028	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,075.92020	1,074.906	15.36	0.7261	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			269.62020	269.206	15.36	0.2739	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			309.56960	302.809	19.60	0.2732	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,663.26960	1,657.109	19.60	0.7268	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			226.84590	219.454	20.91	0.2032	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,210.54590	2,203.754	20.91	0.7968	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,536.12390	2,532.020	16.39	0.9611	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			29.82390	26.321	16.39	0.0389	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,179.31420	1,178.978	15.44	0.7284	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			294.41420	293.778	15.44	0.2716	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			312.23480	304.746	20.43	0.2504	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,057.33480	2,049.546	20.43	0.7496	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			246.22010	238.132	21.54	0.1987	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,561.32010	2,552.932	21.54	0.8013	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,624.69770	2,621.612	16.47	0.9526	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			39.79770	36.412	16.47	0.0474	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,278.34200	2,275.533	15.97	0.9227	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			68.04200	64.433	15.97	0.0773	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			449.33000	443.478	19.00	0.3425	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,489.03000	1,482.378	19.00	0.6575	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,366.75920	1,366.339	15.33	0.7731	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			238.75920	237.539	15.33	0.2269	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,359.56580	1,359.166	15.33	0.7711	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			241.56580	240.366	15.33	0.2289	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,352.39120	1,352.015	15.34	0.7691	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			244.39120	243.215	15.34	0.2309	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,371.58340	1,371.144	15.31	0.7715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			243.38340	241.944	15.31	0.2285	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,212.43210	1,213.466	15.46	0.7241	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			314.23210	314.267	15.46	0.2759	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,444.46750	1,443.491	15.24	0.7910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			216.26750	214.291	15.24	0.2090	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,378.77210	1,378.277	15.30	0.7734	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			240.57210	239.077	15.30	0.2266	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			334.99090	327.629	20.53	0.2558	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,136.79090	2,128.429	20.53	0.7442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,364.41680	1,364.035	15.31	0.7695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			246.21680	244.835	15.31	0.2305	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,232.50660	1,233.333	15.44	0.7305	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			304.30660	304.133	15.44	0.2695	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			255.88120	247.498	21.86	0.1963	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,757.68120	2,748.298	21.86	0.8037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			594.76850	591.115	17.95	0.4308	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,096.56850	1,091.915	17.95	0.5692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			575.14600	571.248	18.09	0.4187	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			1,146.94600	1,142.049	18.09	0.5813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			209.95030	196.238	25.58	0.1449	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,951.75030	3,937.038	25.58	0.8551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			297.28310	289.412	21.10	0.2279	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,399.08310	2,390.212	21.10	0.7721	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			267.35580	259.111	21.63	0.2052	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,649.15580	2,639.911	21.63	0.7948	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,669.67910	1,669.821	15.21	0.8411	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			151.47910	150.621	15.21	0.1589	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,596.63400	1,594.822	15.12	0.8278	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			168.43400	165.622	15.12	0.1722	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			244.26570	235.751	22.10	0.1873	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,876.06570	2,866.551	22.10	0.8127	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,335.80870	2,333.333	16.02	0.9244	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			67.60870	64.133	16.02	0.0756	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			273.56610	264.972	21.98	0.2011	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,847.16610	2,836.972	21.98	0.7989	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,715.08310	2,712.934	16.36	0.9468	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			48.68310	44.934	16.36	0.0532	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,280.33180	1,280.992	15.44	0.7323	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			313.93180	312.992	15.44	0.2677	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			317.37240	309.286	21.19	0.2331	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,470.97240	2,461.286	21.19	0.7669	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,796.09300	2,795.065	16.25	0.9428	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			55.89300	51.965	16.25	0.0572	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,368.28480	1,370.719	15.42	0.7363	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			328.08480	327.619	15.42	0.2637	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			318.59920	310.351	21.98	0.2175	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,908.39920	2,897.251	21.98	0.7825	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			289.27420	280.575	22.56	0.1971	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	27/07/2016	Foreign Exchange Option	17.45	Put			3,199.07420	3,187.475	22.56	0.8029	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			601.61890	597.875	18.99	0.3853	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,542.91890	1,535.775	18.99	0.6147	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,030.22350	2,030.148	15.48	0.8614	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			151.52350	148.048	15.48	0.1386	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			335.41350	325.559	23.19	0.2083	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,416.81350	3,403.759	23.19	0.7917	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			329.78570	319.021	23.93	0.2003	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,641.18570	3,627.221	23.93	0.7997	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,882.79630	2,881.367	16.20	0.9389	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			64.19630	59.566	16.20	0.0611	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,463.16450	1,465.580	15.48	0.7399	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			344.56450	343.780	15.48	0.2601	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,370.82570	1,373.740	15.69	0.7051	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			423.02570	422.840	15.69	0.2949	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			348.79990	339.044	23.12	0.2124	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,440.99990	3,428.144	23.12	0.7876	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			347.21580	337.217	23.31	0.2102	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,499.41580	3,486.317	23.31	0.7898	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,497.12230	1,499.453	15.48	0.7415	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			349.32230	348.553	15.48	0.2585	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,329.16060	1,332.302	15.77	0.6907	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			456.06060	456.102	15.77	0.3093	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			386.32970	377.684	22.14	0.2377	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,033.22970	3,021.484	22.14	0.7623	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,667.34840	1,668.981	15.29	0.7789	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			285.64840	284.282	15.29	0.2211	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,660.39060	1,662.052	15.30	0.7772	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			288.69060	287.352	15.30	0.2228	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,653.45330	1,655.143	15.31	0.7755	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			291.75330	290.443	15.31	0.2245	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			371.60550	362.066	22.87	0.2217	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,389.30550	3,376.766	22.87	0.7783	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,670.93590	1,672.648	15.27	0.7780	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			288.63590	287.348	15.27	0.2220	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,664.03820	1,665.770	15.28	0.7763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			291.73820	290.470	15.28	0.2237	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			387.67600	378.618	22.45	0.2326	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,205.37600	3,193.318	22.45	0.7674	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,713.52420	1,715.061	15.22	0.7880	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			271.22420	269.762	15.22	0.2120	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,677.85430	1,679.542	15.26	0.7797	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			285.55430	284.242	15.26	0.2203	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			375.96840	364.121	24.58	0.2092	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,919.76840	3,905.021	24.58	0.7908	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			373.24490	360.763	25.08	0.2047	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	28/09/2016	Foreign Exchange Option	18.41	Put			4,077.04490	4,061.663	25.08	0.7953	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,978.45900	2,976.116	16.12	0.9356	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			72.25900	67.016	16.12	0.0644	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,565.32120	1,567.426	15.51	0.7444	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			359.12120	358.326	15.51	0.2556	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			413.27520	399.011	26.14	0.2083	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,482.67520	4,465.811	26.14	0.7917	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,059.26610	3,055.887	16.04	0.9335	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			78.66610	72.687	16.04	0.0665	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,650.54050	1,652.259	15.52	0.7483	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			369.94050	369.059	15.52	0.2517	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			414.13760	400.198	25.90	0.2102	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,403.53760	4,386.998	25.90	0.7898	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,159.56170	3,155.060	16.01	0.9311	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			85.96170	79.860	16.01	0.0689	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,759.01830	1,758.897	15.62	0.7525	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			385.41830	383.697	15.62	0.2475	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			449.17210	433.798	27.12	0.2093	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,975.57210	4,958.598	27.12	0.7907	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,474.03230	2,470.114	15.73	0.8609	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			193.93230	188.714	15.73	0.1391	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,465.72320	2,461.832	15.73	0.8598	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			195.62320	190.432	15.73	0.1402	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,457.42520	2,453.561	15.73	0.8588	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			197.32520	192.161	15.73	0.1412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,831.72800	1,831.373	15.75	0.7546	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			397.12800	395.473	15.75	0.2454	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			420.79650	406.469	26.57	0.1973	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,236.19650	5,220.569	26.57	0.8027	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,965.10360	1,964.256	15.53	0.7843	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			90.76970	84.953	16.03	0.0705	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,971.96620	1,971.101	15.52	0.7858	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			327.36620	325.201	15.52	0.2142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			330.50360	328.356	15.53	0.2157	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			413.01860	398.820	26.57	0.1943	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,288.41860	5,272.920	26.57	0.8057	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,958.25950	1,957.435	15.55	0.7829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			333.65950	331.535	15.55	0.2171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,225.36970	3,220.853	16.03	0.9295	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,265.95780	1,261.867	18.97	0.5249	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,427.05780	1,423.067	18.97	0.4751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,262.62750	1,258.507	18.99	0.5238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,433.72750	1,429.707	18.99	0.4762	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,259.30920	1,255.152	19.00	0.5227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,440.40920	1,436.352	19.00	0.4773	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>												<b>2,039,838.74</b>	<b>6,300</b>	<b>2,171,146</b>
<b>Total \$ / R</b>												<b>766,941,713.34</b>	<b>61,030</b>	<b>2,869,903</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			13.95770		13.96030				0.0000	1,563,262.40	112	743
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.19710		14.19820				0.0000	283,942.00	20	195
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.42920		14.42820				0.0000	0.00	0	189
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.68530		14.68230				0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>												<b>1,847,204.40</b>	<b>132</b>	<b>1,182</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			106.75130	100.135	19.69	0.0037		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			210,138.92150	209,872.290	19.65	0.9962		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			108.92150	102.290	19.65	0.0038		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			212,134.63220	211,868.023	19.74	0.9964		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			104.63220	98.023	19.74	0.0036		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			211,136.75130	210,870.135	19.69	0.9963		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			185,274.61670	185,056.019	15.97	0.9301		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			4,454.61670	4,346.019	15.97	0.0699		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			184,343.17860	184,121.795	15.95	0.9291		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			4,523.17860	4,411.795	15.95	0.0709		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			183,412.55650	183,188.347	15.94	0.9282		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			4,592.55650	4,478.347	15.94	0.0718		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			127,327.69760	127,369.616	15.40	0.7430		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			28,507.69760	28,449.616	15.40	0.2570		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			126,642.21910	126,691.032	15.40	0.7409		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			28,822.21910	28,771.032	15.40	0.2591		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			125,959.39080	126,014.793	15.41	0.7388		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			29,139.39080	29,094.793	15.41	0.2612		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			84,712.23440	84,648.691	18.09	0.4821		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			117,482.23440	117,118.691	18.09	0.5179		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			85,338.47810	85,285.388	18.05	0.4851		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			116,108.47810	115,755.388	18.05	0.5149		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			85,024.87810	84,966.285	18.07	0.4836		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			116,794.87810	116,436.285	18.07	0.5164		0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,847,204.40</b>	<b>132</b>	<b>1,182</b>
£ / R	On 11/12/2015	Foreign Exchange Future			21.27540		21.46790				0.0000	85,676,035.80	4,027	39,574
£ / R	On 12/01/2016	Foreign Exchange Future			22.33260		22.52440				0.0000	0.00	0	2
£ / R	On 14/03/2016	Foreign Exchange Future			21.63880		21.82890				0.0000	22,396,158.00	1,035	9,752
£ / R	On 13/06/2016	Foreign Exchange Future			21.99340		22.17990				0.0000	0.00	0	0
£ / R	On 08/09/2016	Foreign Exchange Future			22.34210		22.52580				0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			22.38690		22.57090				0.0000	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>												<b>108,072,193.80</b>	<b>5,062</b>	<b>49,528</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,600.37370	3,406.870	20.78	0.9966	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			2.47370	1.470	20.78	0.0034	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,311.49080	3,117.895	20.17	0.9943	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			3.59080	2.495	20.17	0.0057	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,983.41490	2,789.915	19.47	0.9900	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			5.51490	4.515	19.47	0.0100	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,973.48770	2,779.996	19.45	0.9898	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			5.58770	4.596	19.45	0.0102	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,963.56130	2,770.079	19.43	0.9896	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			5.66130	4.679	19.43	0.0104	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,086.51290	1,894.788	17.15	0.9591	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			18.61290	19.388	17.15	0.0409	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,510.66970	1,317.441	14.90	0.9106	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			42.76970	42.041	14.90	0.0894	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,398.50250	1,204.904	14.45	0.8949	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			50.60250	49.504	14.45	0.1051	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,296.95680	1,103.053	14.04	0.8779	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			59.05680	57.653	14.04	0.1221	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,205.87560	1,017.527	14.05	0.8537	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			67.97560	72.127	14.05	0.1463	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			864.26880	700.009	14.48	0.7166	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			146.36880	174.609	14.48	0.2834	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			849.46290	686.530	14.50	0.7091	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			151.56290	181.130	14.50	0.2909	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			820.24690	660.054	14.54	0.6940	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			162.34690	194.654	14.54	0.3060	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			564.91250	436.238	14.94	0.5395	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			297.01250	360.838	14.94	0.4605	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			481.75180	368.039	15.14	0.4801	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			363.85180	442.639	15.14	0.5199	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			408.66530	311.203	15.45	0.4238	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			440.76530	535.803	15.45	0.5762	267,901.75	500	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			286.57670	215.410	16.10	0.3175	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			638.67670	760.010	16.10	0.6825	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			43.36930	32.945	17.85	0.0647	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,775.46930	1,957.545	17.85	0.9353	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,545.03190	1,378.439	14.63	0.8260	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			110.63190	135.839	14.63	0.1740	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,717.03040	2,539.397	15.71	0.9078	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			78.13040	90.597	15.71	0.0922	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,707.53020	2,529.995	15.69	0.9072	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			78.63020	91.195	15.69	0.0928	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,698.03150	2,520.599	15.67	0.9066	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			79.13150	91.799	15.67	0.0934	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,054.34660	1,915.230	14.98	0.7472	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			364.44660	411.830	14.98	0.2528	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,046.97470	1,908.113	14.98	0.7459	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			367.07470	414.713	14.98	0.2541	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,039.62170	1,901.010	14.98	0.7446	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			369.72170	417.610	14.98	0.2554	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,984.73000	1,865.879	15.18	0.6722	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,177.16810	1,278.634	16.09	0.4618	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			553.77200	523.599	19.82	0.2388	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,877.97200	4,031.499	19.82	0.7612	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			658.93000	723.779	15.18	0.3278	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,441.58250	1,358.885	16.08	0.5405	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,165.78250	1,266.785	16.08	0.4595	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,437.26880	1,354.807	16.08	0.5393	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,171.46880	1,272.707	16.08	0.4607	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,432.96810	1,350.734	16.09	0.5382	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,206.56230	1,140.188	16.82	0.4639	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,625.66230	1,743.288	16.82	0.5361	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,203.22990	1,137.036	16.83	0.4629	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,632.32990	1,750.136	16.83	0.5371	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,199.89990	1,133.903	16.84	0.4619	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,638.99990	1,757.003	16.84	0.5381	0.00	0	0
<b>Total £ / R Option</b>												<b>267,901.75</b>	<b>500</b>	<b>124,708</b>
<b>Total £ / R</b>												<b>108,340,095.55</b>	<b>5,562</b>	<b>174,236</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11465		0.11517			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11690		0.11740			0.0000	0.00	0	1,139
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11914		0.11961			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>9,273</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,516.88410	2,464.673	22.91	0.9997	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.08410	0.073	22.91	0.0003	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,518.85300	1,466.850	18.84	0.9904	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			2.05300	2.250	18.84	0.0096	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			566.11980	520.580	15.07	0.8153	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			49.31980	55.980	15.07	0.1847	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			369.71480	346.102	17.22	0.4196	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			629.81480	655.702	17.22	0.5804	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,760.52390	1,712.473	16.01	0.9538	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			20.62390	22.073	16.01	0.0462	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			898.12320	859.865	15.90	0.7546	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			158.22320	169.465	15.90	0.2454	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			671.12920	691.627	17.46	0.4940	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			351.80340	330.627	19.48	0.3087	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,390.40340	1,416.727	19.48	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	13/06/2016	Foreign Exchange Option	0.11	Call			1,180.26080	1,143.089	16.16	0.7573	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			218.86080	229.189	16.16	0.2427	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			632.52920	605.527	17.46	0.5060	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>9,273</b>
€ / R	On	11/12/2015	Foreign Exchange Future			15.18290		15.21200			0.0000	32,734,332.40	2,156	90,246
€ / R	On	29/12/2015	Foreign Exchange Future			15.24230		15.27130			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.32730		15.35470			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.33400		15.36140			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.47840		15.50540			0.0000	7,971,376.00	515	28,742
€ / R	On	13/06/2016	Foreign Exchange Future			15.77190		15.79650			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.10560		16.12740			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.42510		16.44830			0.0000	0.00	0	3,000
<b>Total € / R Future</b>												<b>40,705,708.40</b>	<b>2,671</b>	<b>122,527</b>
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			41.76860	36.096	19.14	0.0878	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,329.76860	1,353.196	19.14	0.9122	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			408.93260	390.101	16.56	0.5823	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			236.93260	247.201	16.56	0.4177	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			286.09120	269.935	16.80	0.4575	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			364.09120	377.035	16.80	0.5425	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			134.59650	123.409	17.65	0.2520	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			702.59650	720.509	17.65	0.7480	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			437.70350	418.349	16.53	0.6073	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			215.70350	225.449	16.53	0.3927	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			431.84870	412.598	16.54	0.6023	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			219.84870	229.698	16.54	0.3977	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			426.04250	406.898	16.54	0.5973	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			224.04250	233.998	16.54	0.4027	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,325.86460	1,298.062	16.85	0.9550	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			13.86460	15.162	16.85	0.0450	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,202.34580	1,175.072	16.71	0.9372	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			20.34580	22.172	16.71	0.0628	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,164.34000	2,135.445	20.21	0.9922	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			2.34000	2.544	20.21	0.0078	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,373.90450	1,345.936	16.90	0.9606	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			11.90450	13.036	16.90	0.0394	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			954.56420	928.927	16.42	0.8826	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			42.56420	46.027	16.42	0.1174	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,262.02960	4,232.932	28.26	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.02960	0.032	28.26	0.0001	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			225.72820	212.950	16.89	0.3362	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			654.42820	670.650	16.89	0.6638	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			368.39080	352.403	16.24	0.4883	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	29/12/2015	Foreign Exchange Option	15.30	Put			397.09080	410.103	16.24	0.5117	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			910.14270	887.088	15.58	0.7548	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			165.44270	169.788	15.58	0.2452	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			902.98870	879.973	15.59	0.7517	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			168.28870	172.673	15.59	0.2483	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			895.86780	872.888	15.60	0.7487	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			171.16780	175.588	15.60	0.2513	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			747.77160	725.681	15.77	0.6783	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			243.07160	248.381	15.77	0.3217	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			704.17340	682.384	15.83	0.6549	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			269.47340	275.084	15.83	0.3451	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			590.42570	569.204	16.07	0.5771	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			379.02570	385.204	16.07	0.4229	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			421.75380	402.576	16.50	0.4556	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			580.35380	588.576	16.50	0.5444	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			28.85300	29.926	17.29	0.0440	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,340.46900	2,314.626	17.01	0.9474	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			35.06900	36.226	17.01	0.0526	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			79.04950	80.546	15.78	0.1099	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			353.40270	334.811	17.63	0.3304	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,148.00270	1,156.411	17.63	0.6696	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			450.90290	430.366	17.08	0.4038	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			895.50290	901.966	17.08	0.5962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,484.25300	2,458.326	17.29	0.9560	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			930.08340	936.821	17.16	0.6074	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			392.29280	372.860	17.40	0.3605	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,036.89280	1,044.460	17.40	0.6395	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			891.58120	867.377	15.77	0.6587	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			346.18120	348.977	15.77	0.3413	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,734.44950	1,708.946	15.78	0.8901	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			384.42910	387.406	15.87	0.3655	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			674.52030	651.269	16.22	0.5482	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			539.12030	542.869	16.22	0.4518	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,576.29570	1,550.915	15.59	0.8649	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			100.89570	102.515	15.59	0.1351	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			435.48340	415.221	17.16	0.3926	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			221.80330	224.025	15.55	0.2495	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			927.38630	903.071	15.70	0.6748	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			321.98630	324.671	15.70	0.3252	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,610.27980	1,584.863	15.59	0.8714	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			94.87980	96.463	15.59	0.1286	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			839.82910	815.806	15.87	0.6345	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,601.75760	1,576.351	15.59	0.8698	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			96.35760	97.951	15.59	0.1302	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,593.25310	1,567.854	15.59	0.8681	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			97.85310	99.454	15.59	0.1319	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
€ / R	On	14/03/2016		Foreign Exchange Option	14.60	Call		1,127.20330	1,102.424	15.55	0.7505	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.25	Call		1,076.34430	1,052.576	15.87	0.6309	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.25	Put		529.84430	530.676	15.87	0.3691	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.26	Call		1,071.18130	1,047.406	15.88	0.6288	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.26	Put		534.68130	535.506	15.88	0.3712	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.24	Put		525.03020	525.870	15.85	0.3670	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	14.20	Call		1,777.99040	1,753.684	15.21	0.8281	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	14.20	Put		181.49040	181.784	15.21	0.1719	0.00	0	6,000
€ / R	On	13/06/2016		Foreign Exchange Option	15.96	Call		764.02680	740.498	16.89	0.4902	0.00	0	6,000
€ / R	On	13/06/2016		Foreign Exchange Option	15.96	Put		927.52680	928.598	16.89	0.5098	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.24	Call		1,081.53020	1,057.770	15.85	0.6330	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.95	Call		1,612.32990	1,585.276	15.40	0.7221	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.95	Put		434.92990	429.676	15.40	0.2779	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.96	Call		1,606.00180	1,578.935	15.41	0.7205	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.96	Put		438.60180	433.336	15.41	0.2795	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.94	Call		1,618.68170	1,591.636	15.39	0.7237	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.94	Put		431.28170	426.036	15.39	0.2763	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.01	Put		1,601.83970	1,594.723	18.15	0.5341	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.99	Call		1,046.17610	1,015.808	18.13	0.4681	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.99	Put		1,587.87610	1,580.708	18.13	0.5319	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.00	Call		1,043.15230	1,012.806	18.14	0.4670	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.00	Put		1,594.85230	1,587.706	18.14	0.5330	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.01	Call		1,040.13970	1,009.823	18.15	0.4659	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>340,620</b>	
<b>Total € / R</b>											<b>40,705,708.40</b>	<b>2,671</b>	<b>463,147</b>	
AU\$ / R	On	11/12/2015		Foreign Exchange Future			9.98760	9.98110		0.0000	0.00	0	15,133	
AU\$ / R	On	15/01/2016		Foreign Exchange Future			10.03600	10.02860		0.0000	0.00	0	3	
AU\$ / R	On	14/03/2016		Foreign Exchange Future			10.11270	10.10500		0.0000	0.00	0	6,655	
AU\$ / R	On	13/06/2016		Foreign Exchange Future			10.23870	10.22970		0.0000	0.00	0	250	
AU\$ / R	On	19/09/2016		Foreign Exchange Future			10.38300	10.37230		0.0000	0.00	0	500	
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>22,541</b>	
AU\$ / R	On	11/12/2015		Foreign Exchange Option	9.30	Put		9.65910	9.006	13.90	0.0488	0.00	0	201
AU\$ / R	On	11/12/2015		Foreign Exchange Option	9.60	Call		416.80610	421.712	12.85	0.8416	0.00	0	201
AU\$ / R	On	11/12/2015		Foreign Exchange Option	7.35	Call		2,631.11400	2,637.610	25.53	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015		Foreign Exchange Option	7.35	Put		0.01400	0.011	25.53	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015		Foreign Exchange Option	9.30	Call		690.75910	696.606	13.90	0.9512	0.00	0	0
AU\$ / R	On	11/12/2015		Foreign Exchange Option	7.25	Call		2,731.11190	2,737.609	26.38	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015		Foreign Exchange Option	9.60	Put		35.70610	34.112	12.85	0.1584	0.00	0	0
AU\$ / R	On	11/12/2015		Foreign Exchange Option	10.20	Call		80.78150	81.772	13.20	0.3132	0.00	0	201
AU\$ / R	On	11/12/2015		Foreign Exchange Option	10.20	Put		299.68150	294.172	13.20	0.6868	0.00	0	0
AU\$ / R	On	11/12/2015		Foreign Exchange Option	7.25	Put		0.01190	0.009	26.38	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015		Foreign Exchange Option	7.30	Call		2,681.11290	2,687.610	25.96	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015		Foreign Exchange Option	7.30	Put		0.01290	0.010	25.96	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			247.40350	252.428	11.75	0.5761	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			168.80350	166.428	11.75	0.4239	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			241.82780	246.874	11.75	0.5685	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			173.22780	170.874	11.75	0.4315	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			236.33040	241.397	11.75	0.5609	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			177.73040	175.397	11.75	0.4391	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			694.04820	697.871	12.20	0.8185	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			79.04820	75.171	12.20	0.1815	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			685.93940	689.729	12.19	0.8148	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			80.93940	77.029	12.19	0.1852	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			677.86700	681.623	12.17	0.8111	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			82.86700	78.923	12.17	0.1889	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			498.55750	501.062	13.23	0.5805	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			348.85750	342.362	13.23	0.4195	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			493.48190	495.993	13.24	0.5767	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			353.78190	347.293	13.24	0.4233	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			488.44530	490.967	13.25	0.5729	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			358.74530	352.267	13.25	0.4271	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			463.74390	459.625	14.12	0.4234	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			635.58910	642.169	14.09	0.5825	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			453.28910	449.169	14.09	0.4175	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			630.80100	637.379	14.10	0.5796	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			458.50100	454.379	14.10	0.4204	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			626.04390	632.625	14.12	0.5766	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>23,144</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.60860		10.63780			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.78720		10.81520			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			239.16130	216.097	11.78	0.6166	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			101.36130	107.497	11.78	0.3834	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			233.01960	210.157	11.79	0.6067	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			105.21960	111.557	11.79	0.3933	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			245.40010	222.136	11.78	0.6264	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			97.60010	103.536	11.78	0.3736	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			348.16250	358.599	13.50	0.4944	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			362.23200	344.427	13.47	0.5147	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			337.03200	347.227	13.47	0.4853	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			357.57040	339.905	13.48	0.5102	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			342.37040	352.705	13.48	0.4898	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			353.36250	335.799	13.50	0.5056	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.01800		14.09400			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.31770		14.39070			0.0000	0.00	0	1,709
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,981</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			259.46130	295.607	17.35	0.4797	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			348.19670	309.041	17.37	0.5151	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			264.19670	301.041	17.37	0.4849	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			358.77670	318.527	17.35	0.5255	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			254.77670	290.527	17.35	0.4745	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			353.46130	313.607	17.35	0.5203	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			383.77710	348.390	18.02	0.3546	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			983.07710	1,020.690	18.02	0.6454	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			381.09240	345.840	18.03	0.3524	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			990.39240	1,028.140	18.03	0.6476	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			378.42740	343.363	18.05	0.3504	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			997.72740	1,035.663	18.05	0.6496	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,981</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.18570		2.19150			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.20590		2.21180			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			1,846.02200	1,792.009	17.87	0.9359	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			31.02200	35.009	17.87	0.0641	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,037.57800	1,982.549	18.26	0.9520	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			22.57800	25.549	18.26	0.0480	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,940.81890	1,886.224	17.97	0.9453	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			25.81890	29.224	17.97	0.0547	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			901.26770	869.253	16.01	0.5302	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			783.26770	810.253	16.01	0.4698	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			855.09490	824.101	16.07	0.5114	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			837.09490	865.101	16.07	0.4886	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			953.02680	919.590	16.01	0.5491	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			735.02680	760.590	16.01	0.4509	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			2.03770		2.04160			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Future			2.07950		2.08300			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	2.01	Call			692.05560	637.204	19.18	0.6016	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			376.05560	360.204	19.18	0.3984	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			813.58200	758.639	19.15	0.6642	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			297.58200	281.639	19.15	0.3358	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			751.31150	696.319	19.16	0.6332	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			335.31150	319.319	19.16	0.3668	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			723.14740	692.910	20.00	0.4131	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,393.14740	1,397.910	20.00	0.5869	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			690.28350	660.367	20.07	0.3985	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,460.28350	1,465.367	20.07	0.6015	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			757.40120	726.862	19.93	0.4279	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,327.40120	1,331.862	19.93	0.5721	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			0.13580		0.13600			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13560		0.13590			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13470		0.13560			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13350		0.13500			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06880		0.06870			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06470		0.06450			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06180		0.06150			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
NZ\$ / R	On	20/11/2015	Foreign Exchange Future			9.22230		9.16360			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.24310		9.18580			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.34260		9.28370			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.44250		9.38160			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			38.22360	54.600	13.71	0.3291	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			214.62360	172.300	13.71	0.6709	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			54.27640	75.684	13.63	0.4161	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			170.67640	133.384	13.63	0.5839	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			51.28540	71.809	13.64	0.4010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			177.68540	139.509	13.64	0.5990	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			48.42460	68.082	13.66	0.3862	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			184.82460	145.782	13.66	0.6138	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			181.24490	220.178	11.28	0.6877	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			85.44490	67.078	11.28	0.3123	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			175.09920	213.383	11.27	0.6768	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			89.29920	70.283	11.27	0.3232	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			169.07200	206.698	11.26	0.6657	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			93.27200	73.598	11.26	0.3343	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			347.37730	382.680	12.24	0.6318	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			203.67730	180.080	12.24	0.3682	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			341.78990	376.740	12.25	0.6261	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			208.08990	184.140	12.25	0.3739	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			336.26180	370.858	12.25	0.6204	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			212.56180	188.258	12.25	0.3796	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			589.32470	630.229	13.10	0.6953	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			217.72470	197.729	13.10	0.3047	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			601.46890	643.417	13.10	0.7029	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			209.86890	190.917	13.10	0.2971	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			595.37480	636.562	13.09	0.6992	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			213.77480	194.062	13.09	0.3008	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>16,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08780		1.08970			0.0000	10,878.00	10	1,463
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09030		1.09210			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09310		1.09480			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>10,878.00</b>	<b>10</b>	<b>1,463</b>
<b>Total QUANTO € / \$</b>												<b>10,878.00</b>	<b>10</b>	<b>1,463</b>
RAIN	On	11/12/2015	Foreign Exchange Future			24,274.61000		24,339.94000			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			9.92160		9.96630			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.06420		10.10830			0.0000	3,522,470.00	350	2,893
<b>Total SGD / R Future</b>												<b>3,522,470.00</b>	<b>350</b>	<b>2,893</b>
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,548.83900	962.956	53.36	0.6670	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			942.53900	401.356	53.36	0.3330	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,559.16840	975.098	53.36	0.6716	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			932.86840	393.498	53.36	0.3284	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,553.99700	969.015	53.36	0.6693	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			937.69700	397.415	53.36	0.3307	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			649.42390	509.407	19.54	0.5519	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			521.12390	425.207	19.54	0.4481	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			622.31560	482.305	18.62	0.5486	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			504.01560	408.105	18.62	0.4514	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			595.18920	455.195	17.69	0.5451	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			486.88920	390.995	17.69	0.4549	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>3,522,470.00</b>	<b>350</b>	<b>2,893</b>
TRY / R	On	11/12/2015	Foreign Exchange Future			4.83830		4.85460			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.79550		4.81220			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			368.74430	352.360	14.22	0.9550	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			4.14430	4.060	14.22	0.0450	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			359.04960	342.667	14.08	0.9517	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			4.44960	4.367	14.08	0.0483	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			349.37870	332.998	13.94	0.9481	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			4.77870	4.698	13.94	0.0519	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			376.92170	362.445	15.13	0.7806	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			54.72170	56.945	15.13	0.2194	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			368.93510	354.554	15.08	0.7738	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			56.73510	59.054	15.08	0.2262	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			361.01050	346.728	15.04	0.7670	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			58.81050	61.228	15.04	0.2330	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			1.07080		1.08760			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.04000		1.04910			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>919060329.20</b>	<b>62,955</b>	<b>988,330</b>
<b>Total Options</b>												<b>2307740.49</b>	<b>6,800</b>	<b>2,645,077</b>
<b>Grand Total:</b>												<b>921,368,069.69</b>	<b>69,755</b>	<b>3,633,407</b>