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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2015	Foreign Exchange Future	14.37950	14.37540			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future	14.37950	14.37540			0.0000	0.00	0	150
\$ / R	On	20/11/2015	Foreign Exchange Future	14.38190	14.38030			0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Future	14.39180	14.39000			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future	14.39420	14.39270			0.0000	0.00	0	301
\$ / R	On	26/11/2015	Foreign Exchange Future	14.39680	14.39530			0.0000	0.00	0	67
\$ / R	On	08/12/2015	Foreign Exchange Future	14.42810	14.42660			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future	14.43590	14.43450			0.0000	419,103,048.80	29,032	600,981
\$ / R	On	21/12/2015	Foreign Exchange Future	14.46230	14.46110			0.0000	0.00	0	250
\$ / R	On	29/12/2015	Foreign Exchange Future	14.48420	14.48290			0.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Future	14.52250	14.52120			0.0000	0.00	0	60
\$ / R	On	13/01/2016	Foreign Exchange Future	14.52520	14.52390			0.0000	0.00	0	1,650
\$ / R	On	27/01/2016	Foreign Exchange Future	14.56230	14.56090			0.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Future	14.56750	14.56600			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future	14.60370	14.60210			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future	14.62180	14.62020			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future	14.63750	14.63590			0.0000	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Future	14.64800	14.64640			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future	14.67690	14.67520			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future	14.68480	14.68310			0.0000	113,865,939.20	7,754	85,112
\$ / R	On	16/03/2016	Foreign Exchange Future	14.69010	14.68840			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	23/03/2016	Foreign Exchange Future			14.70840		14.70670			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.72420		14.72240			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.77670		14.77490			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.79770		14.79580			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.83450		14.83250			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.87950		14.87750			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.90620		14.90410			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.91430		14.91210			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.92490		14.92270			0.0000	14,924,900.00	1,000	35,036
\$ / R	On	28/06/2016	Foreign Exchange Future			14.96500		14.96260			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.04240		15.03970			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.08250		15.07960			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.12380		15.12110			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.15490		15.15230			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.16060		15.15790			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.18040		15.17780			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.19170		15.18910			0.0000	15,191,700.00	1,000	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.21720		15.21470			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.29640		15.29410			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.38900		15.38700			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.43310		15.43140			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.44690		15.44520			0.0000	0.00	0	1,035
\$ / R	On	13/03/2017	Foreign Exchange Future			15.67850		15.67830			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>563,085,588.00</b>	<b>38,786</b>	<b>739,113</b>
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			1,025.50850	1,029.500	24.55	1.0000	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			0.10850	0.000	24.55	0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			975.53640	979.500	25.14	1.0000	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			0.13640	0.000	25.14	0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			1,225.44620	1,229.500	22.17	1.0000	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			0.04620	0.000	22.17	0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			1,025.67590	1,029.524	29.34	0.9997	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			0.27590	0.024	29.34	0.0003	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			1,205.49750	1,209.518	33.63	0.9998	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			0.09750	0.018	33.63	0.0002	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			635.21370	634.016	20.69	0.9815	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			4.91370	2.116	20.69	0.0185	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,240.42160	1,241.944	25.97	0.9996	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			0.12160	0.044	25.97	0.0004	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			715.97220	714.703	17.02	0.9786	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			5.97220	2.903	17.02	0.0214	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			429.33200	420.169	15.84	0.8887	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			29.33200	18.369	15.84	0.1113	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,592.70000	3,594.200	17.15	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	17.15	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			3,242.70000	3,244.200	17.15	1.0000	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	25/11/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	17.15	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,762.89760	1,764.201	19.46	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			15.68720	10.075	16.17	0.0629	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.03960	0.017	32.69	0.0001	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,057.33960	3,055.817	32.69	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			965.27990	965.055	17.87	0.9935	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			2.57990	0.855	17.87	0.0065	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			5.64690	3.086	16.84	0.0217	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			670.79340	669.134	16.52	0.9667	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			8.09340	4.934	16.52	0.0333	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			1,154.06910	1,154.472	18.76	0.9978	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			1.36910	0.272	18.76	0.0022	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			558.38720	554.275	16.17	0.9371	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			1.41420	0.289	18.71	0.0023	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			1,064.53950	1,064.670	18.34	0.9963	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			1.83950	0.470	18.34	0.0037	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,543.10080	1,544.215	19.91	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			0.40080	0.015	19.91	0.0001	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			748.34690	747.286	16.84	0.9783	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.19760	0.001	19.46	0.0000	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,463.22220	1,464.237	20.07	0.9997	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			0.52220	0.037	20.07	0.0003	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,363.40940	1,364.275	19.74	0.9994	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			0.70940	0.075	19.74	0.0006	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			1,144.11420	1,144.489	18.71	0.9977	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,266.53710	1,266.997	18.88	0.9985	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			1.23710	0.197	18.88	0.0015	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,086.88710	2,088.289	20.63	0.9991	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.28710	0.189	20.63	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			222.13670	206.121	14.86	0.4667	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			211.48890	197.887	15.13	0.4633	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			276.98890	261.987	15.13	0.5367	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			480.23230	469.795	14.58	0.7727	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			85.73230	73.895	14.58	0.2273	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			321.70230	307.935	14.76	0.6180	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			167.20230	152.035	14.76	0.3820	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			310.18630	296.233	14.78	0.6041	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			175.68630	160.334	14.78	0.3959	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			572.50360	564.211	14.49	0.8361	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			58.00360	48.311	14.49	0.1639	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			370.43160	357.566	14.70	0.6727	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			135.93160	121.666	14.70	0.3273	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			345.53770	332.189	14.73	0.6457	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			151.03770	136.289	14.73	0.3543	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			646.58360	639.936	14.42	0.8760	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			42.08360	34.036	14.42	0.1240	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		472.91040	462.303	14.59	0.7669	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		88.41040	76.403	14.59	0.2331	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		444.21550	432.947	14.62	0.7431	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		99.71550	87.047	14.62	0.2569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		779.91430	774.251	14.41	0.9257	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		25.41430	18.351	14.41	0.0743	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		510.10360	500.364	14.55	0.7951	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		75.60360	64.464	14.55	0.2049	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		502.54970	492.633	14.56	0.7896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		78.04970	66.733	14.56	0.2104	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		817.17580	812.170	14.60	0.9337	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		22.67580	16.270	14.60	0.0663	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		638.16460	631.336	14.43	0.8719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		43.66460	35.436	14.43	0.1281	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		580.54060	572.431	14.48	0.8409	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		56.04060	46.531	14.48	0.1591	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		854.72390	850.325	14.78	0.9408	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		20.22390	14.425	14.78	0.0592	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		742.97040	737.220	14.33	0.9154	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		28.47040	21.320	14.33	0.0846	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		672.10350	665.993	14.40	0.8877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		37.60350	30.093	14.40	0.1123	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		949.66840	946.582	15.24	0.9555	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		15.16840	10.682	15.24	0.0445	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		807.83210	802.667	14.55	0.9318	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		23.33210	16.767	14.55	0.0682	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		798.50730	793.179	14.50	0.9298	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		24.00730	17.279	14.50	0.0702	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		1,065.21520	1,063.359	15.80	0.9684	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		10.71520	7.459	15.80	0.0316	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		835.91580	831.219	14.69	0.9373	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		21.41580	15.320	14.69	0.0627	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		826.53680	821.688	14.64	0.9355	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		22.03680	15.788	14.64	0.0645	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		1,133.24100	1,131.955	16.12	0.9742	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		8.74100	6.055	16.12	0.0258	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		930.56920	927.243	15.15	0.9528	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		16.06920	11.343	15.15	0.0472	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		864.15210	859.898	14.83	0.9424	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		19.65210	13.998	14.83	0.0576	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,221.22300	1,220.536	16.53	0.9801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		6.72300	4.636	16.53	0.0199	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		1,045.85590	1,043.818	15.70	0.9666	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		11.35590	7.918	15.70	0.0334	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		1,007.25230	1,004.824	15.52	0.9625	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		12.75230	8.924	15.52	0.0375	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,270.30930	1,269.900	16.76	0.9827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			5.80930	4.000	16.76	0.0173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			1,123.49940	1,122.138	16.07	0.9734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			8.99940	6.238	16.07	0.0266	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			1,084.61020	1,082.927	15.89	0.9702	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			10.11020	7.027	15.89	0.0298	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,388.58920	1,388.713	17.32	0.9878	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			4.08920	2.813	17.32	0.0122	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,191.83840	1,190.967	16.39	0.9783	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			7.33840	5.067	16.39	0.0217	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,162.50940	1,161.438	16.26	0.9763	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			8.00940	5.538	16.26	0.0237	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,576.72420	1,577.447	18.09	0.9932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			2.22420	1.547	18.09	0.0068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,240.84150	1,240.271	16.63	0.9812	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			6.34150	4.371	16.63	0.0188	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,231.02960	1,230.401	16.58	0.9806	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			6.52960	4.501	16.58	0.0194	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,666.14620	1,667.035	18.40	0.9949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			1.64620	1.135	18.40	0.0051	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,339.23360	1,339.156	17.09	0.9859	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			4.73360	3.256	17.09	0.0141	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,289.97930	1,289.672	16.86	0.9837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			5.47930	3.772	16.86	0.0163	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,835.42560	1,836.530	18.99	0.9971	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.92560	0.630	18.99	0.0029	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,537.04010	1,537.673	17.95	0.9922	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			2.54010	1.773	17.95	0.0078	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,438.03130	1,438.332	17.55	0.9894	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			3.53130	2.432	17.55	0.0106	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,875.30730	1,876.448	19.13	0.9975	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.80730	0.548	19.13	0.0025	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,636.32040	1,637.159	18.30	0.9944	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			1.82040	1.259	18.30	0.0056	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,586.65130	1,587.394	18.13	0.9934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			2.15130	1.494	18.13	0.0066	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,254.71530	2,256.044	20.45	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.21530	0.144	20.45	0.0007	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,735.80010	1,736.791	18.65	0.9960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			1.30010	0.892	18.65	0.0040	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,676.09170	1,676.997	18.44	0.9951	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			1.59170	1.097	18.44	0.0049	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,334.66220	2,336.009	20.73	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.16220	0.109	20.73	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,865.33540	1,866.468	19.10	0.9974	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.83540	0.568	19.10	0.0026	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,855.36440	1,856.488	19.06	0.9973	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		0.86440	0.588	19.06	0.0027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,484.59500	2,485.964	21.25	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.09500	0.064	21.25	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,234.73100	2,236.055	20.38	0.9993	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.23100	0.155	20.38	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,935.15690	1,936.345	19.34	0.9979	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		0.65690	0.445	19.34	0.0021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,684.54620	2,685.931	21.95	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.04620	0.031	21.95	0.0002	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,284.69360	2,286.030	20.56	0.9994	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.19360	0.130	20.56	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,274.70060	2,276.034	20.52	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.20060	0.134	20.52	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		3,034.51850	3,035.911	23.43	0.9999	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.01850	0.011	23.43	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,434.61360	2,435.976	21.08	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.11360	0.076	21.08	0.0004	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,394.63100	2,395.988	20.94	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.13100	0.088	20.94	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,484.51080	3,485.905	26.21	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.01080	0.005	26.21	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,634.55540	2,635.937	21.77	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.05540	0.037	21.77	0.0002	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,534.57940	2,535.953	21.42	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.07940	0.053	21.42	0.0003	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,234.51450	3,235.908	24.66	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.01450	0.008	24.66	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,834.52670	2,835.918	22.47	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.02670	0.018	22.47	0.0001	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,824.52770	2,825.919	22.43	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.02770	0.019	22.43	0.0001	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,234.50000	5,235.900	31.45	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	31.45	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,184.50000	5,185.900	31.45	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	31.45	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,434.51150	3,435.906	25.90	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.01150	0.006	25.90	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,284.50000	5,285.900	31.45	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	31.45	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		32.85630	23.130	17.54	0.0787	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,018.35630	1,007.230	17.54	0.9213	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		82.19260	69.937	16.41	0.2049	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		617.69260	604.037	16.41	0.7951	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		3.05600	1.698	20.49	0.0068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,068.55600	2,065.798	20.49	0.9932	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00680	0.001	31.23	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,335.50680	6,334.101	31.23	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		143.07870	129.242	15.67	0.3367	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		408.57870	393.342	15.67	0.6633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		24.53770	15.765	17.90	0.0558	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,160.03770	1,149.865	17.90	0.9442	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		15.87690	8.716	18.45	0.0325	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,381.37690	1,372.816	18.45	0.9675	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		271.99520	257.532	14.83	0.5546	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		207.49520	191.632	14.83	0.4454	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		77.18120	65.185	16.49	0.1931	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		642.68120	629.285	16.49	0.8069	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		41.65150	31.327	17.25	0.1029	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		907.15150	895.427	17.25	0.8971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		327.56150	313.892	14.76	0.6250	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		163.06150	147.992	14.76	0.3750	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		129.37210	115.694	15.81	0.3087	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		444.87210	429.794	15.81	0.6913	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		107.66190	94.440	16.06	0.2624	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		513.16190	498.541	16.06	0.7376	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		423.33480	411.596	14.64	0.7246	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		108.83480	95.696	14.64	0.2754	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		256.63670	242.021	14.86	0.5333	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		1.26030	0.692	23.75	0.0023	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,410.16030	3,408.392	23.75	0.9977	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,321.16460	3,322.319	22.51	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.06460	0.019	22.51	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,311.16600	3,312.319	22.45	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.06600	0.019	22.45	0.0001	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		455.34550	443.708	14.60	0.6934	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		144.24550	131.409	14.60	0.3066	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,661.13110	3,662.313	24.49	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.03110	0.013	24.49	0.0001	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		1,012.82490	1,008.891	14.49	0.9250	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		29.92490	24.691	14.49	0.0750	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		658.41360	649.671	14.52	0.7945	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		95.51360	85.471	14.52	0.2055	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		813.66400	806.074	14.55	0.8203	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		92.46400	83.574	14.55	0.1797	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,605.02020	1,602.826	14.87	0.9768	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		11.12020	7.626	14.87	0.0232	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,123.41020	1,115.835	14.53	0.8861	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		62.51020	53.535	14.53	0.1139	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		452.20510	438.932	15.41	0.5466	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		371.30510	356.632	15.41	0.4534	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		221.02540	209.042	16.93	0.3094	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			820.12540	806.742	16.93	0.6906	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,610.48420	1,606.815	14.86	0.9630	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			19.58420	14.515	14.86	0.0370	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,475.90810	1,471.067	14.43	0.9526	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			25.00810	18.767	14.43	0.0474	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			186.67590	175.269	17.30	0.2671	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			945.77590	932.969	17.30	0.7329	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,763.70960	2,764.332	18.76	0.9948	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			2.80960	2.032	18.76	0.0052	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			931.64180	923.211	14.63	0.8214	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			105.64180	95.711	14.63	0.1786	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			578.17920	565.923	15.19	0.6354	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			272.17920	258.423	15.19	0.3646	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,005.73970	3,006.060	18.72	0.9946	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			3.63970	2.360	18.72	0.0054	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			223.43450	210.635	17.48	0.2825	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,021.33450	1,006.934	17.48	0.7175	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			872.06340	861.508	14.80	0.7516	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			181.86340	169.708	14.80	0.2484	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			642.30030	629.124	15.30	0.6271	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			322.10030	307.324	15.30	0.3729	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			375.83850	361.561	16.39	0.4240	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			665.63850	649.761	16.39	0.5760	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			218.88010	205.249	18.02	0.2574	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,222.98010	1,207.749	18.02	0.7426	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,842.86400	2,842.241	17.93	0.9901	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			6.96400	4.741	17.93	0.0099	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,228.88470	1,218.348	14.58	0.8628	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			92.98470	80.848	14.58	0.1372	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			422.53700	408.062	16.26	0.4531	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			626.63700	610.562	16.26	0.5469	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			916.43510	906.059	14.79	0.7525	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			190.03510	178.059	14.79	0.2475	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			532.03920	517.759	15.77	0.5323	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			485.63920	469.759	15.77	0.4677	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,169.79020	2,166.070	15.93	0.9645	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			24.59020	19.170	15.93	0.0355	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			29.05400	11.240	25.21	0.0156	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,575.95400	5,556.441	25.21	0.9844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,636.36650	3,636.680	18.99	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			3.26650	1.880	18.99	0.0037	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			130.78570	113.385	20.15	0.1387	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,197.68570	2,178.585	20.15	0.8613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,138.89300	3,138.838	17.81	0.9921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			5.79300	4.038	17.81	0.0079	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,089.23590	3,089.155	17.69	0.9915	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			6.13590	4.355	17.69	0.0085	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			196.69670	182.929	19.03	0.2125	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,623.59670	1,608.129	19.03	0.7875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			191.52620	177.754	19.12	0.2071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,658.42620	1,642.954	19.12	0.7929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			152.66040	136.405	19.72	0.1639	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,969.56040	1,951.605	19.72	0.8361	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			355.32010	341.931	17.27	0.3643	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			942.22010	927.131	17.27	0.6357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			279.54210	266.290	17.97	0.2953	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,196.44210	1,181.490	17.97	0.7047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			251.55060	238.028	18.28	0.2681	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,318.45060	1,303.228	18.28	0.7319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			468.13000	454.090	16.48	0.4572	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			685.03000	669.290	16.48	0.5428	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			424.80180	410.912	16.76	0.4227	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			771.70180	756.112	16.76	0.5773	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			360.62760	347.187	17.23	0.3689	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			927.52760	912.386	17.23	0.6311	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			591.92250	578.103	15.88	0.5465	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			498.82250	483.303	15.88	0.4535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			543.53270	529.493	16.05	0.5138	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			560.43270	544.693	16.05	0.4862	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			523.63560	509.569	16.16	0.4992	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			590.53560	574.769	16.16	0.5008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			787.93530	775.681	15.29	0.6628	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			314.83530	300.881	15.29	0.3372	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			731.87030	719.082	15.45	0.6320	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			358.77030	344.282	15.45	0.3680	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			634.22670	620.664	15.74	0.5737	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			451.12670	435.864	15.74	0.4263	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			916.39260	905.519	14.97	0.7263	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			233.29260	220.719	14.97	0.2737	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			853.40390	841.830	15.12	0.6963	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			270.30390	257.030	15.12	0.3037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			793.72350	781.527	15.28	0.6659	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			310.62350	296.727	15.28	0.3341	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,095.60090	1,083.726	14.76	0.7946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			162.50090	148.926	14.76	0.2054	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,088.02280	1,076.192	14.77	0.7921	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			164.92280	151.392	14.77	0.2079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			956.19640	945.606	14.88	0.7438	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			213.09640	200.807	14.88	0.2562	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,293.15480	1,280.894	14.60	0.8533	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			110.05480	96.094	14.60	0.1467	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,252.45010	1,240.152	14.63	0.8424	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			119.35010	105.352	14.63	0.1576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,188.53500	1,176.292	14.68	0.8241	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			135.43500	121.492	14.68	0.1759	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,641.08610	1,631.725	14.73	0.9192	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			57.98610	46.925	14.73	0.0808	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,549.86110	1,539.227	14.54	0.9075	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			66.76110	54.427	14.54	0.0925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,495.97040	1,484.603	14.45	0.8994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			72.87040	59.803	14.45	0.1006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,977.50080	1,971.951	15.43	0.9512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			34.40080	27.151	15.43	0.0488	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,920.68810	1,914.584	15.31	0.9468	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			37.58810	29.784	15.31	0.0532	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,779.87960	1,772.251	15.02	0.9343	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			46.77960	37.451	15.02	0.0657	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,586.17180	2,584.744	16.64	0.9811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			13.07180	9.944	16.64	0.0189	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,439.65940	2,437.498	16.35	0.9761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			16.55940	12.698	16.35	0.0239	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,158.97790	2,154.979	15.79	0.9630	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			25.87790	20.179	15.79	0.0370	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,654.79080	2,653.663	16.78	0.9830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			11.69080	8.863	16.78	0.0170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,644.97920	2,643.810	16.76	0.9828	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			11.87920	9.010	16.76	0.0172	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,635.17050	2,633.960	16.74	0.9825	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			12.07050	9.160	16.74	0.0175	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,782.58000	2,781.943	17.03	0.9862	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			9.48000	7.143	17.03	0.0138	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,743.21480	2,742.435	16.95	0.9853	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			10.11480	7.635	16.95	0.0147	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,694.06370	2,693.095	16.85	0.9841	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			10.96370	8.295	16.85	0.0159	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,891.02140	2,890.739	17.24	0.9884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			7.92140	5.939	17.24	0.0116	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,861.42080	2,861.047	17.18	0.9879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			8.32080	6.247	17.18	0.0121	0.00	0	1,204
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			582.49400	568.592	15.98	0.5361	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			524.09400	508.492	15.98	0.4639	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,434.49930	1,422.421	14.53	0.8838	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			86.09930	72.321	14.53	0.1162	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,190.04650	1,177.102	14.74	0.8113	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			153.34650	138.702	14.74	0.1887	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			475.97270	462.161	16.66	0.4485	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			739.27270	723.761	16.66	0.5515	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			409.09850	395.750	17.23	0.3882	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			936.69850	921.550	17.23	0.6118	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			256.50560	243.342	18.70	0.2564	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,494.10560	1,479.141	18.70	0.7436	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,931.35330	2,931.003	16.72	0.9873	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			8.95330	6.803	16.72	0.0127	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,345.14290	1,331.204	14.57	0.8479	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			122.74290	107.004	14.57	0.1521	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,061.97730	1,050.819	14.96	0.7344	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			257.07730	244.120	14.96	0.2656	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			426.70400	413.686	17.60	0.3761	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,071.80400	1,056.986	17.60	0.6239	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,440.90770	1,423.667	14.55	0.8403	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			145.10770	125.967	14.55	0.1597	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			392.47330	379.779	18.09	0.3410	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,256.67330	1,242.079	18.09	0.6590	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			277.14880	264.817	19.37	0.2482	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,771.34880	1,757.116	19.37	0.7518	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,007.96410	3,005.647	15.84	0.9860	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			12.16410	7.947	15.84	0.0140	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			949.54640	937.784	15.42	0.6588	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			397.04640	383.284	15.42	0.3412	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			469.41160	456.753	17.77	0.3824	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,146.91160	1,132.253	17.77	0.6176	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,097.65310	3,088.843	15.16	0.9846	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			20.15310	9.343	15.16	0.0154	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,544.47440	1,525.068	14.57	0.8344	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			166.97440	145.568	14.57	0.1656	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			383.43030	372.444	19.06	0.3041	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,635.93030	1,622.944	19.06	0.6959	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			293.48290	279.586	20.04	0.2360	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,115.98290	2,100.086	20.04	0.7640	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,740.21530	2,725.296	14.62	0.9707	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			36.11530	19.096	14.62	0.0293	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			568.48820	556.693	17.72	0.4187	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,114.38820	1,100.493	17.72	0.5813	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,758.44780	1,738.886	14.52	0.8668	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			136.34780	114.586	14.52	0.1332	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,749.92810	1,730.459	14.52	0.8653	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			137.82810	116.159	14.52	0.1347	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,741.41910	1,722.045	14.52	0.8638	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			139.31910	117.745	14.52	0.1362	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,770.80920	1,751.196	14.51	0.8663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			138.10920	116.296	14.51	0.1337	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,762.29310	1,742.789	14.51	0.8648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			139.59310	117.889	14.51	0.1352	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,599.27640	1,581.374	14.62	0.8316	0.00	0	53,633

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	13.50	Put			176.57640	156.474	14.62	0.1684	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,576.07650	1,558.324	14.65	0.8260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			183.37650	163.424	14.65	0.1740	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,848.03540	1,827.585	14.51	0.8791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			125.33540	102.685	14.51	0.1209	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			738.80630	726.978	16.88	0.5099	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			816.10630	802.078	16.88	0.4901	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			408.92800	398.822	19.24	0.3081	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,716.22800	1,703.922	19.24	0.6919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,753.79020	1,734.400	14.51	0.8633	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			141.09020	119.500	14.51	0.1367	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			317.15920	303.342	20.19	0.2420	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,204.45920	2,188.442	20.19	0.7580	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			301.54660	286.707	20.37	0.2301	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,308.84660	2,291.807	20.37	0.7699	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			765.47000	753.640	16.75	0.5243	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			772.77000	758.740	16.75	0.4757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			285.77400	269.914	20.57	0.2180	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,423.07400	2,405.014	20.57	0.7820	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			200.08860	172.183	22.46	0.1424	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,447.38860	3,417.283	22.46	0.8576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			357.97970	346.845	19.77	0.2722	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,965.27970	1,951.945	19.77	0.7278	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,799.03480	2,783.119	14.53	0.9722	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			36.33480	18.219	14.53	0.0278	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,103.39730	2,081.937	14.52	0.9150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			90.69730	67.037	14.52	0.0850	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,023.15100	2,001.748	14.52	0.9048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			100.45100	76.848	14.52	0.0952	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,647.67670	1,631.304	14.68	0.8293	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			185.07670	166.303	14.68	0.1707	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			380.55210	369.694	19.92	0.2768	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,037.95210	2,024.695	19.92	0.7232	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			321.12360	306.473	20.55	0.2345	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,398.52360	2,381.473	20.55	0.7655	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,189.90470	3,174.933	14.46	0.9842	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			27.30470	9.933	14.46	0.0158	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,741.32150	1,725.845	14.77	0.8263	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			201.62150	183.445	14.77	0.1737	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			373.83890	360.607	20.69	0.2524	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,464.13890	2,448.207	20.69	0.7476	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			334.42630	318.771	21.16	0.2258	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,744.72630	2,726.371	21.16	0.7742	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,272.89270	3,252.636	13.92	0.9842	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			33.19270	10.236	13.92	0.0158	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,474.65500	2,433.925	13.67	0.9362	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			95.05500	51.425	13.67	0.0638	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			745.43390	737.254	17.95	0.4568	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,185.83390	1,174.754	17.95	0.5432	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			368.66440	353.743	21.52	0.2315	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,947.56440	2,929.943	21.52	0.7685	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			344.27220	328.074	21.86	0.2158	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,153.17220	3,134.274	21.86	0.7842	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,359.69210	3,334.597	13.51	0.9839	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			38.59210	10.797	13.51	0.0161	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,838.64490	1,820.567	14.78	0.8255	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			217.54490	196.767	14.78	0.1745	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			380.22360	365.058	21.64	0.2328	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,027.92360	3,010.158	21.64	0.7672	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,875.24560	1,854.977	14.75	0.8260	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			222.94560	200.077	14.75	0.1740	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,720.71340	1,711.865	15.04	0.7921	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			268.41340	256.965	15.04	0.2079	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			386.94660	372.148	21.55	0.2370	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,974.64660	2,957.248	21.55	0.7630	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,671.45690	1,662.806	15.14	0.7785	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			293.55690	282.206	15.14	0.2215	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			446.68230	435.113	20.90	0.2723	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,588.78230	2,574.513	20.90	0.7277	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,076.85530	2,039.662	14.32	0.8606	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			189.05530	149.262	14.32	0.1394	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,068.59230	2,031.937	14.34	0.8591	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			190.79230	151.537	14.34	0.1409	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,060.33850	2,024.231	14.35	0.8575	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			192.53850	153.831	14.35	0.1425	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			443.87140	431.559	21.18	0.2644	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,754.77140	2,739.859	21.18	0.7356	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			418.74080	405.121	21.47	0.2494	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,929.64080	2,913.421	21.47	0.7506	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,089.05930	2,051.529	14.29	0.8609	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			189.95930	149.829	14.29	0.1391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,080.79830	2,043.815	14.31	0.8593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			191.69830	152.115	14.31	0.1407	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,072.54630	2,036.121	14.33	0.8578	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			193.44630	154.421	14.33	0.1422	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,130.56240	2,090.442	14.20	0.8685	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			181.46240	138.742	14.20	0.1315	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			378.38080	362.340	22.28	0.2202	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,413.68080	3,395.140	22.28	0.7798	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			372.67370	351.054	22.62	0.2125	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,567.97370	3,543.854	22.62	0.7875	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,457.93500	3,428.522	13.14	0.9837	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		43.23500	11.322	13.14	0.0163	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,947.36570	1,922.872	14.68	0.8273	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		232.66570	205.672	14.68	0.1727	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		407.93730	376.038	23.45	0.2113	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		3,963.83730	3,929.638	23.45	0.7887	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,543.08050	3,508.240	12.90	0.9835	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		48.98050	11.840	12.90	0.0165	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,036.80490	2,004.983	14.51	0.8305	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		242.70490	208.583	14.51	0.1695	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		410.14250	380.964	23.29	0.2145	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,886.04250	3,854.564	23.29	0.7855	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,641.68430	3,602.291	12.78	0.9824	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		54.68430	13.291	12.78	0.0176	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,144.27070	2,100.982	14.34	0.8340	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		257.27070	211.982	14.34	0.1660	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		447.29020	404.652	24.42	0.2096	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,460.29020	4,415.652	24.42	0.7904	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,914.34180	2,830.862	11.84	0.9540	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		122.94180	37.762	11.84	0.0460	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,905.55980	2,821.900	11.87	0.9530	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		124.15980	38.800	11.87	0.0470	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,896.78710	2,812.959	11.90	0.9520	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		125.38710	39.859	11.90	0.0480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,361.41070	2,315.231	14.26	0.8584	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		226.21070	178.331	14.26	0.1416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,208.67940	2,178.830	14.69	0.8299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		263.47940	231.930	14.69	0.1701	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		495.73600	444.542	25.45	0.2146	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,851.45420	4,798.998	25.45	0.7887	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,702.34080	3,661.210	12.73	0.9817	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		57.14080	14.310	12.73	0.0183	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,800.53600	4,747.642	25.45	0.7854	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,377.73350	2,330.082	14.22	0.8613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		222.53350	173.182	14.22	0.1387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,369.56830	2,322.643	14.24	0.8598	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		224.36830	175.743	14.24	0.1402	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		486.65420	435.898	25.45	0.2113	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,448.52190	1,438.737	17.77	0.5828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,110.22190	1,100.237	17.77	0.4172	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,444.80290	1,435.035	17.78	0.5815	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,116.50290	1,106.535	17.78	0.4185	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,441.10520	1,431.341	17.80	0.5803	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,122.80520	1,112.841	17.80	0.4197	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>2,111,384</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>												<b>563,085,588.00</b>	<b>38,786</b>	<b>2,850,497</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Future				14.43590		14.43450			0.0000	1,198,179.70	83	928
\$ / R MAXI On	14/03/2016	Foreign Exchange Future				14.68480		14.68310			0.0000	807,664.00	55	171
\$ / R MAXI On	13/06/2016	Foreign Exchange Future				14.92490		14.92270			0.0000	298,498.00	20	219
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				15.19170		15.18910			0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>												<b>2,304,341.70</b>	<b>158</b>	<b>1,373</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				6.63130	4.454	21.60	0.0002	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			257,456.87460	257,594.616	21.56	0.9998	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			6.87460	4.616	21.56	0.0002	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			259,456.39600	259,594.297	21.63	0.9998	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			6.39600	4.297	21.63	0.0002	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			258,456.63130	258,594.454	21.60	0.9998	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			231,336.37250	231,045.146	16.10	0.9709	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			2,026.37250	1,565.146	16.10	0.0291	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			230,367.88740	230,070.407	16.08	0.9705	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			2,057.88740	1,590.407	16.08	0.0295	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			229,399.78950	229,095.994	16.06	0.9700	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			2,089.78950	1,615.995	16.06	0.0300	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			164,621.17990	162,808.331	14.55	0.8424	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			16,351.17990	14,318.331	14.55	0.1576	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			163,833.94030	162,024.244	14.56	0.8407	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			16,563.94030	14,534.244	14.56	0.1593	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			163,048.66360	161,242.382	14.57	0.8389	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			16,778.66360	14,752.382	14.57	0.1611	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			84,976.20330	84,074.781	16.98	0.4350	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			104,494.90890	103,850.328	17.00	0.5633	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			85,584.90890	84,680.328	17.00	0.4367	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			104,104.89980	103,457.729	17.02	0.5616	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			86,194.89980	85,287.729	17.02	0.4384	0.00	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			104,886.20330	104,244.781	16.98	0.5650	0.00	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>2,304,341.70</b>	<b>158</b>	<b>1,373</b>
£ / R	On	11/12/2015	Foreign Exchange Future			21.93240		21.96620			0.0000	9,650,256.00	440	40,393
£ / R	On	12/01/2016	Foreign Exchange Future			23.02680		23.06070			0.0000	0.00	0	2
£ / R	On	14/03/2016	Foreign Exchange Future			22.31340		22.34760			0.0000	0.00	0	9,589
£ / R	On	13/06/2016	Foreign Exchange Future			22.68380		22.71800			0.0000	0.00	0	25
£ / R	On	08/09/2016	Foreign Exchange Future			23.05170		23.08600			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.10000		23.13500			0.0000	0.00	0	200
<b>Total £ / R Future</b>												<b>9,650,256.00</b>	<b>440</b>	<b>50,209</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			4,096.41420	4,062.400	16.56	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.21420	0.000	16.56	0.0000	0.00	0	830

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,806.60480	3,772.402	17.02	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.40480	0.002	17.02	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,477.02240	3,442.422	17.54	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.82240	0.022	17.54	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,467.04000	3,432.423	17.55	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.84000	0.024	17.55	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,457.05810	3,422.425	17.57	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.85810	0.025	17.57	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,571.50560	2,534.638	18.97	0.9937	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			5.30560	2.238	18.97	0.0063	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,979.55940	1,941.319	17.86	0.9771	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			13.35940	8.919	17.86	0.0229	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,861.31850	1,822.524	17.23	0.9735	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			15.11850	10.124	17.23	0.0265	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,753.19860	1,713.824	16.65	0.9697	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			16.99860	11.424	16.65	0.0303	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,655.17270	1,615.204	16.13	0.9655	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			18.97270	12.803	16.13	0.0345	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,247.50550	1,204.134	13.93	0.9381	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			31.30550	21.733	13.93	0.0619	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,228.31680	1,184.739	13.82	0.9362	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			32.11680	22.339	13.82	0.0638	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			1,190.02150	1,146.457	13.67	0.9314	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			33.82150	24.057	13.67	0.0686	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			854.60200	808.461	14.04	0.8271	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			88.40200	76.061	14.04	0.1729	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			739.59140	692.322	14.18	0.7715	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			123.39140	109.922	14.18	0.2285	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			633.40150	585.692	14.32	0.7088	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			167.20150	153.292	14.32	0.2912	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			439.11210	393.253	14.63	0.5609	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			292.91210	280.853	14.63	0.4391	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			59.52580	45.178	16.59	0.1017	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,293.32580	1,312.778	16.59	0.8983	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			2,004.65270	1,965.885	13.99	0.9470	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			33.95270	29.085	13.99	0.0530	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,207.72590	3,168.838	16.52	0.9501	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			50.12590	45.438	16.52	0.0499	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,198.01040	3,159.095	16.49	0.9498	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			50.41040	45.695	16.49	0.0502	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,188.29670	3,149.352	16.46	0.9495	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			50.69670	45.952	16.46	0.0505	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,473.95940	2,433.249	14.78	0.8323	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			245.95940	239.449	14.78	0.1677	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,465.94870	2,425.242	14.78	0.8312	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			247.94870	241.442	14.78	0.1688	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,457.94990	2,417.243	14.78	0.8301	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			249.94990	243.443	14.78	0.1699	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,398.41250	2,359.888	15.30	0.7504	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			921.36890	923.548	15.67	0.3765	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			653.11200	633.124	19.06	0.2808	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,417.11200	3,431.424	19.06	0.7192	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			512.41250	508.188	15.30	0.2496	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,747.51890	1,715.326	15.65	0.6260	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			911.51890	913.626	15.65	0.3740	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,742.43700	1,710.280	15.66	0.6248	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			916.43700	918.580	15.66	0.3752	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,737.36890	1,705.248	15.67	0.6235	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,459.07920	1,429.478	16.28	0.5425	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,314.07920	1,319.478	16.28	0.4575	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,454.93870	1,425.370	16.29	0.5413	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,319.93870	1,325.370	16.29	0.4587	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,450.80170	1,421.283	16.30	0.5402	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,325.80170	1,331.283	16.30	0.4598	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>124,708</b>
<b>Total £ / R</b>												<b>9,650,256.00</b>	<b>440</b>	<b>174,917</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11736		0.11764			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11971		0.11999			0.0000	5,865.79	49	1,280
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12204		0.12232			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>5,865.79</b>	<b>49</b>	<b>9,270</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,763.50980	2,735.507	25.89	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00980	0.007	25.89	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,764.02270	1,735.833	21.14	0.9983	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.52270	0.333	21.14	0.0017	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			773.19970	744.315	14.86	0.9539	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			9.69970	8.815	14.86	0.0461	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			446.12720	431.017	16.32	0.5082	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			447.42720	460.017	16.32	0.4918	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,008.05850	1,979.466	15.79	0.9794	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			9.35850	8.466	15.79	0.0206	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,085.60100	1,060.060	15.33	0.8439	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			86.90100	89.060	15.33	0.1561	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			390.55840	382.212	18.65	0.3535	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,158.75840	1,177.912	18.65	0.6465	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,375.88310	1,349.565	15.69	0.8245	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			144.08310	145.265	15.69	0.1755	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			730.80440	716.775	16.65	0.5780	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			499.00440	512.475	16.65	0.4220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>5,865.79</b>	<b>49</b>	<b>9,270</b>
€ / R	On	11/12/2015	Foreign Exchange Future			15.45850		15.50040			0.0000	120,576,300.00	7,800	89,697
€ / R	On	29/12/2015	Foreign Exchange Future			15.51890		15.56100			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.61010		15.65200			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.61710		15.65910			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.63040		15.67260			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.76560		15.80810			0.0000	35,882,505.60	2,276	30,058
€ / R	On	13/06/2016	Foreign Exchange Future			16.06780		16.11100			0.0000	0.00	0	539
€ / R	On	19/09/2016	Foreign Exchange Future			16.41310		16.45790			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.74180		16.78900			0.0000	0.00	0	3,000
<b>Total € / R Future</b>												<b>156,458,805.60</b>	<b>10,076</b>	<b>123,794</b>
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			156.84980	129.468	15.89	0.3177	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			436.44980	450.968	15.89	0.6823	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			51.62600	37.479	16.78	0.1153	866,708.81	23,125	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			861.22600	888.979	16.78	0.8847	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			33.61960	23.241	17.13	0.0760	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,033.21960	1,064.741	17.13	0.9240	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			571.30090	528.116	15.10	0.7778	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			80.90090	79.616	15.10	0.2222	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			548.55340	505.586	15.12	0.7623	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			88.15340	87.086	15.12	0.2377	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			378.05190	338.291	15.26	0.6158	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			167.65190	169.790	15.26	0.3842	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			742.25090	698.365	14.98	0.8707	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			41.85090	39.865	14.98	0.1293	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			586.71590	543.404	15.09	0.7879	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			76.31590	74.904	15.09	0.2121	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			578.98370	535.734	15.09	0.7829	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			78.58370	77.234	15.09	0.2171	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,605.28980	1,562.266	18.68	0.9860	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			4.88980	3.766	18.68	0.0140	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,477.13720	1,433.656	18.07	0.9810	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			6.73720	5.156	18.07	0.0190	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,212.80370	1,168.522	16.80	0.9636	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			12.40370	10.022	16.80	0.0364	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,550.40880	4,508.504	31.83	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00880	0.004	31.83	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,450.78330	2,408.771	21.35	0.9989	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.38330	0.271	21.35	0.0011	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,654.63700	1,611.741	18.83	0.9879	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			4.23700	3.241	18.83	0.0121	0.00	0	12,000
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			275.64850	247.272	15.44	0.4237	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			414.64850	428.372	15.44	0.5763	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			474.45320	437.525	14.98	0.6187	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			213.45320	218.625	14.98	0.3813	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,116.93540	1,073.337	14.48	0.8590	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			74.93540	73.237	14.48	0.1410	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,108.50750	1,065.005	14.48	0.8565	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			76.50750	74.905	14.48	0.1435	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,100.10490	1,056.702	14.49	0.8540	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			78.10490	76.602	14.49	0.1460	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			922.15880	881.788	14.63	0.7913	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			120.15880	121.688	14.63	0.2087	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			869.38970	829.538	14.68	0.7689	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			137.38970	139.438	14.68	0.2311	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			725.43160	687.921	14.95	0.6861	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			216.33160	220.821	14.95	0.3139	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			508.14510	475.460	15.21	0.5499	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			369.04510	378.360	15.21	0.4501	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			637.15800	603.204	15.18	0.5911	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			364.55800	372.804	15.18	0.4089	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			354.64230	331.341	16.07	0.3860	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			742.04230	760.941	16.07	0.6140	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			22.02810	18.366	16.97	0.0300	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,004.40110	1,956.817	15.47	0.9346	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			46.30110	41.217	15.47	0.0654	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			655.81560	670.899	15.90	0.5330	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			494.95260	468.152	15.98	0.4538	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			686.85260	702.552	15.98	0.5462	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,776.64140	2,730.813	17.32	0.9750	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			18.54140	15.213	17.32	0.0250	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,630.12810	2,583.966	16.97	0.9700	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			209.84300	212.065	14.82	0.2539	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			994.94300	956.713	14.90	0.7219	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			236.84300	241.113	14.90	0.2781	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			394.22180	371.074	16.46	0.3792	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			886.12180	905.474	16.46	0.6208	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			513.91560	486.499	15.90	0.4670	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			56.82400	51.440	15.05	0.0807	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,336.41420	1,290.784	14.74	0.8302	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			128.31420	125.184	14.74	0.1698	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			441.88150	416.927	16.22	0.4153	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			783.78150	801.327	16.22	0.5847	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,057.94300	1,017.665	14.82	0.7461	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			54.29850	48.973	15.14	0.0771	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,863.01850	1,815.179	15.12	0.9220	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			54.91850	49.579	15.12	0.0780	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			795.20370	759.921	15.21	0.6316	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	15.37	Put			357.10370	364.321	15.21	0.3684	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,834.92400	1,787.040	15.05	0.9193	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,853.64700	1,805.793	15.10	0.9211	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			55.54700	50.193	15.10	0.0789	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,102.23390	1,060.683	14.80	0.7613	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			194.13390	195.083	14.80	0.2387	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,872.39850	1,824.573	15.14	0.9229	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			854.79690	825.456	15.91	0.5462	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			703.79690	717.656	15.91	0.4538	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,028.90480	1,980.630	14.67	0.8782	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,221.19670	1,184.721	14.97	0.6954	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			370.19670	376.921	14.97	0.3046	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			117.90480	112.830	14.67	0.1218	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,234.25300	1,197.083	14.95	0.6996	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			363.25300	369.283	14.95	0.3004	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,227.71410	1,190.729	14.95	0.6975	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			366.71410	372.928	14.95	0.3025	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			304.55690	312.431	14.84	0.2257	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,805.36950	1,768.544	14.84	0.7728	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			307.46950	315.443	14.84	0.2272	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,819.56250	1,782.532	14.83	0.7759	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			301.66250	309.432	14.83	0.2241	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,812.45690	1,775.531	14.84	0.7743	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,113.25250	1,095.295	17.30	0.5036	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,314.25250	1,343.495	17.30	0.4964	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,109.80670	1,091.905	17.31	0.5024	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,320.80670	1,350.105	17.31	0.4976	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,106.37400	1,088.535	17.33	0.5011	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,327.37400	1,356.735	17.33	0.4989	0.00	0	0
<b>Total € / R Option</b>												<b>866,708.81</b>	<b>23,125</b>	<b>380,820</b>
<b>Total € / R</b>												<b>157,325,514.41</b>	<b>33,201</b>	<b>504,614</b>
AU\$ / R	On	23/11/2015	Foreign Exchange Future			10.29680		10.33610			0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.22660		10.26540			0.0000	7,158,620.00	700	14,833
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.27140		10.31080			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.35010		10.38970			0.0000	12,896,224.60	1,246	7,923
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.47650		10.51590			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.62090		10.66090			0.0000	0.00	0	500
<b>Total AU\$ / R Future</b>												<b>20,054,844.60</b>	<b>1,946</b>	<b>23,509</b>
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			289.18990	247.207	13.75	0.8908	0.00	0	0
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			13.08990	10.407	13.75	0.1092	0.00	0	10,000
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			671.90160	634.901	14.82	0.9505	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			6.50160	8.301	14.82	0.0495	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			967.33660	929.093	16.95	0.9848	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	11/12/2015	Foreign Exchange Option	9.30	Put			1.93660	2.493	16.95	0.0152	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,015.40750	2,976.608	33.54	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00750	0.008	33.54	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			178.82780	161.905	13.90	0.5358	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			113.42780	135.305	13.90	0.4642	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,965.40770	2,926.608	32.94	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00770	0.008	32.94	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,915.40790	2,876.608	32.34	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00790	0.008	32.34	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			431.21330	401.154	12.28	0.7464	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			70.41330	79.754	12.28	0.2536	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			423.66240	393.883	12.28	0.7399	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			72.86240	82.483	12.28	0.2601	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			416.17600	386.679	12.28	0.7333	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			75.37600	85.279	12.28	0.2667	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			37.51050	37.658	12.32	0.1050	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			918.27670	878.844	12.31	0.8924	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			38.57670	38.744	12.31	0.1076	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			0.00000	314.743	12.24	0.5135	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			0.00000	56.665	14.72	0.1340	11,332.92	200	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			0.00000	1,106.565	14.72	0.8660	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			936.16900	896.696	12.33	0.8975	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			36.46900	36.596	12.33	0.1025	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			927.21050	887.758	12.32	0.8950	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			0.00000	633.663	12.01	0.7969	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			0.00000	83.563	12.01	0.2031	16,712.56	200	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			0.00000	264.843	12.24	0.4865	52,968.58	200	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			233.80210	241.778	12.93	0.3364	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			662.08250	630.390	12.91	0.6711	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			226.18250	233.890	12.91	0.3289	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			655.87110	624.314	12.92	0.6673	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			229.97110	237.814	12.92	0.3327	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			649.70210	618.278	12.93	0.6636	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			788.07260	763.093	13.80	0.6489	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			327.17260	342.193	13.80	0.3511	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			782.36950	757.521	13.81	0.6460	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			331.46950	346.621	13.81	0.3540	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			793.80790	768.699	13.79	0.6518	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			322.90790	337.799	13.79	0.3482	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>81,014.06</b>	<b>600</b>	<b>11,203</b>
<b>Total AU\$ / R</b>												<b>20,135,858.66</b>	<b>2,546</b>	<b>34,712</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.81130		10.82310			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.99490		11.00670			0.0000	21,989.80	2	2

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 Future</b>												<b>21,989.80</b>	<b>2</b>	<b>2</b>
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			348.53950	336.134	11.00	0.8483	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			25.43950	24.834	11.00	0.1517	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			339.99350	327.672	10.99	0.8407	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			26.89350	26.372	10.99	0.1593	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			357.15270	344.671	11.01	0.8557	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			24.05270	23.371	11.01	0.1443	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			233.04490	226.627	12.50	0.3923	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			441.03240	422.733	12.48	0.6178	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			224.33240	217.833	12.48	0.3822	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			435.36220	417.105	12.49	0.6127	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			228.66220	222.205	12.49	0.3873	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			429.74490	411.527	12.50	0.6077	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>21,989.80</b>	<b>2</b>	<b>2</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.33430		14.36070			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.65440		14.68000			0.0000	190,507.20	13	1,173
<b>Total CHF / R Future</b>												<b>190,507.20</b>	<b>13</b>	<b>7,722</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			109.85160	107.796	16.13	0.2810	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			463.59600	435.201	16.14	0.7132	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			112.89600	110.901	16.14	0.2868	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			477.56610	449.053	16.12	0.7248	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			106.86610	104.753	16.12	0.2752	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			470.55160	442.096	16.13	0.7190	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			432.31760	413.276	16.75	0.4251	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			742.31760	748.876	16.75	0.5749	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			428.99850	410.041	16.77	0.4225	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			748.99850	755.641	16.77	0.5775	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			425.70110	406.832	16.79	0.4199	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			755.70110	762.432	16.79	0.5801	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>190,507.20</b>	<b>13</b>	<b>7,722</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.24930		2.24640			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.26670		2.26340			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,370.69140	2,398.780	19.77	0.9861	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			6.69140	5.780	19.77	0.0139	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,569.01470	2,597.313	20.47	0.9897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			5.01470	4.313	20.47	0.0103	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,469.78920	2,497.990	20.12	0.9880	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			5.78920	4.990	20.12	0.0120	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,171.27600	1,167.440	15.53	0.6485	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			537.27600	500.440	15.53	0.3515	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,111.54750	1,106.362	15.51	0.6294	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			577.54750	539.362	15.51	0.3706	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,232.90630	1,230.452	15.54	0.6673	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			498.90630	463.452	15.54	0.3327	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			2.07510		2.08080			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.11840		2.12420			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			837.98630	777.498	17.02	0.7697	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			129.98630	126.498	17.02	0.2303	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			997.83720	937.510	17.17	0.8300	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			89.83720	86.510	17.17	0.1700	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			914.97110	853.950	16.96	0.8031	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			106.97110	102.950	16.96	0.1969	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			832.89650	793.812	19.42	0.4689	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,090.89650	1,109.812	19.42	0.5311	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			793.39490	755.187	19.48	0.4525	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,151.39490	1,171.187	19.48	0.5475	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			874.01180	834.057	19.35	0.4854	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,032.01180	1,050.057	19.35	0.5146	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			0.14050		0.13950			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13990		0.13960			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13960		0.13930			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13890		0.13870			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			0.07210		0.07180			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06800		0.06780			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06500		0.06480			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			9.30750		9.37990			0.0000	148,920,000.00	16,000	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.33450		9.40660			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.43330		9.50540			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.53570		9.60760			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>148,920,000.00</b>	<b>16,000</b>	<b>8,000</b>
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			127.22770	63.433	15.34	0.5232	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			47.32770	55.933	15.34	0.4768	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			101.08930	47.184	15.94	0.4205	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			61.18930	79.684	15.94	0.5795	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			141.32400	75.625	15.69	0.5747	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			41.42400	48.125	15.69	0.4253	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			134.19500	69.403	15.51	0.5493	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			44.29500	51.903	15.51	0.4507	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			334.54440	271.759	11.27	0.8199	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			17.94440	27.259	11.27	0.1801	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			325.88460	263.561	11.25	0.8103	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			19.28460	29.061	11.25	0.1897	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			317.30440	255.458	11.23	0.8005	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			20.70440	30.958	11.23	0.1995	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			476.92770	419.387	11.60	0.6950	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			111.52770	126.087	11.60	0.3050	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			469.95670	412.719	11.60	0.6891	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			114.55670	129.419	11.60	0.3109	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			463.04070	406.111	11.60	0.6833	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			117.64070	132.811	11.60	0.3167	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			742.42050	682.158	12.83	0.7361	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			144.82050	156.458	12.83	0.2639	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			757.34550	696.638	12.85	0.7433	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			139.74550	150.938	12.85	0.2567	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			749.86480	689.379	12.84	0.7397	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			142.26480	153.679	12.84	0.2603	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>148,920,000.00</b>	<b>16,000</b>	<b>16,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.07080		1.07380			0.0000	770,976.00	720	2,879
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.07360		1.07660			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07660		1.07960			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>770,976.00</b>	<b>720</b>	<b>2,929</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$</b>												<b>770,976.00</b>	<b>720</b>	<b>2,929</b>
RAIN	On	11/12/2015	Foreign Exchange Future			24,894.11000		24,919.11000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	11/12/2015	Foreign Exchange Future			10.14110		10.13410			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.28290		10.27550			0.0000	0.00	0	3,191
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,191</b>
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,026.17580	994.883	50.40	0.7497	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			252.07580	213.783	50.40	0.2503	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,039.96600	1,009.078	50.40	0.7549	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			245.86600	207.978	50.40	0.2451	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,033.05820	1,001.967	50.40	0.7523	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			248.95820	210.867	50.40	0.2477	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,174.40390	1,175.871	44.20	0.5966	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			878.90390	872.971	44.20	0.4034	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,147.20970	1,148.348	43.21	0.5950	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			861.70970	855.448	43.21	0.4050	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,119.99010	1,120.796	42.22	0.5934	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			844.49010	837.896	42.22	0.4066	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>3,191</b>
TRY / R	On	11/12/2015	Foreign Exchange Future			4.99070		5.00900			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.94120		4.96210			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			519.44320	501.063	15.97	0.9946	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.44320	0.363	15.97	0.0054	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			509.48500	491.128	15.97	0.9937	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.48500	0.428	15.97	0.0063	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			499.51890	481.155	15.78	0.9933	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.51890	0.455	15.78	0.0067	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			498.37110	476.603	14.77	0.8805	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			26.27110	25.403	14.77	0.1195	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			489.50700	467.727	14.72	0.8758	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			27.40700	26.527	14.72	0.1242	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			480.68560	458.894	14.68	0.8711	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			28.58560	27.694	14.68	0.1289	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 11/12/2015 Foreign Exchange Future			1.14960		1.19760			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.10510		1.15170			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>901 463 174.69</b>	<b>68,190</b>	<b>1,032,297</b>
<b>Total Options</b>									<b>947 722.87</b>	<b>23,725</b>	<b>2,636,115</b>
<b>Grand Total:</b>									<b>902,410,897.56</b>	<b>91,915</b>	<b>3,668,412</b>