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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/11/2015 Foreign Exchange Future			14.02690		13.90590			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.02690		13.90590			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.02810		13.90790			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.05440		13.93580			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.06230		13.94360			0.0000	248,312,093.40	17,658	594,510
\$ / R On 21/12/2015 Foreign Exchange Future			14.08840		13.96970			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.09100		13.97000			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.10930		13.99040			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.14620		14.02680			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.14880		14.02940			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.18540		14.06550			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.19040		14.07040			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.22540		14.10530			0.0000	0.00	0	38
\$ / R On 19/02/2016 Foreign Exchange Future			14.24290		14.12270			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.25790		14.13760			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.26790		14.14770			0.0000	0.00	0	125
\$ / R On 11/03/2016 Foreign Exchange Future			14.29570		14.17520			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.30320		14.18280			0.0000	93,113,832.00	6,510	90,437
\$ / R On 16/03/2016 Foreign Exchange Future			14.30820		14.18780			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.32590		14.20530			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			14.34100		14.22040			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	18/04/2016	Foreign Exchange Future			14.39140		14.27060			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.41150		14.29060			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.44680		14.32580			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.48980		14.36860			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.51580		14.39450			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.52360		14.40230			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.53390		14.41270			0.0000	21,815,383.90	1,501	31,576
\$ / R	On	28/06/2016	Foreign Exchange Future			14.57290		14.45150			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.64820		14.52660			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.68720		14.56550			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.72620		14.60450			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.75570		14.63390			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.76110		14.63920			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.77980		14.65790			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.79060		14.66860			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			14.81470		14.69270			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.88980		14.76750			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.97890		14.85640			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.02460		14.90260			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.03900		14.91710			0.0000	0.00	0	1,060
\$ / R	On	13/03/2017	Foreign Exchange Future			15.27940		15.15980			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>363,241,309.30</b>	<b>25,669</b>	<b>738,875</b>
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			34.80950	68.224	16.24	0.6233	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			118.90950	31.324	16.24	0.3767	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			234.90230	347.765	22.10	0.9850	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			9.00230	0.865	22.10	0.0150	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,105.90000	3,226.900	19.45	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	19.45	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,755.90000	2,876.900	19.45	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	19.45	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,275.92880	1,396.912	38.87	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			56.49960	14.260	16.95	0.1544	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.07750	0.000	42.32	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,544.17750	3,423.100	42.32	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			479.08370	597.089	21.29	0.9972	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			3.18370	0.189	21.29	0.0028	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			15.23710	1.967	19.02	0.0261	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			202.14710	301.361	18.19	0.9447	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			26.24710	4.461	18.19	0.0553	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			666.70570	786.957	24.80	0.9992	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			0.80570	0.057	24.80	0.0008	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			112.39960	191.160	16.95	0.8456	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			0.86590	0.058	24.56	0.0008	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			577.44340	696.974	22.61	0.9989	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			1.54340	0.075	22.61	0.0011	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,055.98530	1,176.924	34.30	0.9997	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			0.08530	0.024	34.30	0.0003	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			271.13710	378.867	19.02	0.9739	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.02880	0.012	38.87	0.0001	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			976.02990	1,096.928	32.35	0.9997	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			0.12990	0.028	32.35	0.0003	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			876.12450	996.934	29.92	0.9996	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			0.22450	0.034	29.92	0.0004	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			656.76590	776.958	24.56	0.9992	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			778.74740	898.197	23.98	0.9989	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			0.84740	0.097	23.98	0.0011	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,596.50300	1,714.811	22.65	0.9979	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.70300	0.411	22.65	0.0021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00000	0.000	32.28	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,826.40000	6,707.700	32.28	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			2.38990	2.298	19.83	0.0110	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,628.78990	1,509.998	19.83	0.9890	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			1.46200	1.363	20.94	0.0065	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,857.86200	1,739.063	20.94	0.9935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.40950	0.359	24.30	0.0017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,556.80950	2,438.059	24.30	0.9983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			12.06320	13.580	18.16	0.0570	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,068.46320	951.279	18.16	0.9430	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			4.65650	5.069	18.89	0.0233	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,361.05650	1,242.769	18.89	0.9767	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			3.35980	3.393	19.18	0.0161	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,479.75980	1,361.093	19.18	0.9839	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			20.32270	23.320	17.74	0.0919	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			906.72270	791.020	17.74	0.9081	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			19.71740	22.601	17.77	0.0894	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			916.11740	800.301	17.77	0.9106	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			13.24050	14.956	18.08	0.0621	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,039.64050	922.656	18.08	0.9379	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			52.38200	62.754	16.92	0.2128	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			608.78200	500.454	16.92	0.7872	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			29.93680	34.812	17.42	0.1299	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			786.33680	672.512	17.42	0.8701	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			25.82730	29.894	17.55	0.1140	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			832.22730	717.594	17.55	0.8860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			88.81940	108.893	16.42	0.3295	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			445.21940	346.593	16.42	0.6705	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			74.08680	90.229	16.60	0.2848	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			500.48680	397.929	16.60	0.7152	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			68.46490	83.105	16.67	0.2668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			524.86490	420.805	16.67	0.7332	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			103.41840	127.357	16.27	0.3709	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		399.81840	305.057	16.27	0.6291	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		95.87910	117.827	16.35	0.3499	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		422.27910	325.527	16.35	0.6501	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		93.47400	114.784	16.37	0.3430	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		429.87400	332.484	16.37	0.6570	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		149.08990	184.716	15.90	0.4848	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		295.48990	212.416	15.90	0.5152	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		138.81970	171.882	15.97	0.4611	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		315.21970	229.582	15.97	0.5389	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		114.25680	141.030	16.17	0.4000	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		370.65680	278.730	16.17	0.6000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		179.50880	223.432	15.78	0.5493	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		245.90880	171.132	15.78	0.4507	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		167.57120	207.943	15.79	0.5250	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		263.97120	185.643	15.79	0.4750	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		163.73580	202.943	15.80	0.5169	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		270.13580	190.643	15.80	0.4831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		220.06520	274.281	15.73	0.6212	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		196.46520	131.981	15.73	0.3788	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		205.37410	256.604	15.74	0.5975	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		211.77410	144.304	15.74	0.4025	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		183.63300	228.759	15.77	0.5574	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		240.03300	166.459	15.77	0.4426	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		268.29110	331.583	15.68	0.6900	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		154.69110	99.283	15.68	0.3100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		262.62460	324.906	15.68	0.6826	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		159.02460	102.606	15.68	0.3174	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		225.11590	280.333	15.72	0.6291	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		191.51590	128.034	15.72	0.3709	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		362.34440	440.437	15.59	0.7920	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		98.74440	58.137	15.59	0.2080	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		335.63130	409.882	15.62	0.7667	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		112.03130	67.582	15.62	0.2333	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		285.75000	352.066	15.66	0.7119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		142.15000	89.766	15.66	0.2881	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		390.19820	472.015	15.57	0.8157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		86.59820	49.715	15.57	0.1843	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		383.12960	464.028	15.58	0.8099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		89.52960	51.728	15.58	0.1901	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		376.13050	456.103	15.58	0.8040	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		92.53050	53.803	15.58	0.1960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		419.15370	504.553	15.55	0.8378	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		75.55370	42.253	15.55	0.1622	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		404.54040	488.168	15.56	0.8269	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		80.94040	45.868	15.56	0.1731	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		397.33570	480.063	15.57	0.8214	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	13.63	Put		83.73570	47.763	15.57	0.1786	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		496.05710	589.658	15.49	0.8856	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		52.45710	27.358	15.49	0.1144	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		480.18590	572.241	15.50	0.8769	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		56.58590	29.941	15.50	0.1231	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		426.55990	512.830	15.54	0.8430	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		72.95990	40.530	15.54	0.1570	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		595.87380	697.651	15.43	0.9291	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		32.27380	15.351	15.43	0.0709	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		578.72860	679.279	15.44	0.9228	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		35.12860	16.979	15.44	0.0772	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		545.02620	642.957	15.46	0.9092	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		41.42620	20.657	15.46	0.0908	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		657.28830	763.940	15.68	0.9448	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		23.68830	11.640	15.68	0.0552	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		648.38900	754.302	15.61	0.9431	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		24.78900	12.002	15.61	0.0569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		613.20430	716.155	15.41	0.9350	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		29.60430	13.855	15.41	0.0650	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		739.87860	851.166	16.29	0.9578	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		16.27860	8.866	16.29	0.0422	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		711.48180	822.002	16.09	0.9538	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		17.88180	9.702	16.09	0.0462	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		684.22070	792.924	15.89	0.9495	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		20.62070	10.624	15.89	0.0505	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		787.53670	899.941	16.63	0.9635	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		13.93670	7.641	16.63	0.0365	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		758.89700	870.652	16.43	0.9602	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		15.29700	8.352	16.43	0.0398	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		749.38020	860.905	16.36	0.9590	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		15.78020	8.605	16.36	0.0410	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		903.22420	1,017.687	17.45	0.9743	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		9.62420	5.387	17.45	0.0257	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		854.82430	968.524	17.11	0.9703	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		11.22430	6.224	17.11	0.0297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		806.69930	919.503	16.77	0.9656	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		13.09930	7.203	16.77	0.0344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,089.00350	1,205.464	18.73	0.9850	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		5.40350	3.164	18.73	0.0150	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,049.69560	1,165.832	18.46	0.9832	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		6.09560	3.532	18.46	0.0168	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		951.85860	1,066.972	17.79	0.9777	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		8.25860	4.672	17.79	0.0223	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,177.72860	1,294.780	19.35	0.9883	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		4.12860	2.480	19.35	0.0117	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,148.11460	1,264.988	19.14	0.9873	0.00	0	17,883

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	12.80	Put			4.51460	2.688	19.14	0.0127	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,098.84360	1,215.379	18.80	0.9854	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			5.24360	3.079	18.80	0.0146	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,346.10390	1,463.812	20.38	0.9928	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			2.50390	1.512	20.38	0.0072	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,246.95590	1,364.360	19.82	0.9903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			3.35590	2.060	19.82	0.0097	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,187.60780	1,304.715	19.41	0.9886	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			4.00780	2.415	19.41	0.0114	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,385.82940	1,503.611	20.55	0.9938	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			2.22940	1.311	20.55	0.0062	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,375.89500	1,493.658	20.51	0.9935	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			2.29500	1.358	20.51	0.0065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,365.96240	1,483.708	20.46	0.9933	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			2.36240	1.408	20.46	0.0067	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,764.17520	1,882.634	22.22	0.9983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.57520	0.334	22.22	0.0017	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,744.21830	1,862.659	22.13	0.9982	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.61830	0.359	22.13	0.0018	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,445.41430	1,563.357	20.81	0.9949	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			1.81430	1.057	20.81	0.0051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,844.03040	1,962.550	22.57	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.43040	0.250	22.57	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,794.11590	1,912.600	22.35	0.9985	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.51590	0.300	22.35	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,784.13500	1,902.611	22.30	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.53500	0.311	22.30	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,993.84920	2,112.445	23.22	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.24920	0.145	23.22	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,943.89910	2,062.474	23.00	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.29910	0.174	23.00	0.0009	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,903.94600	2,022.501	22.83	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.34600	0.201	22.83	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,193.71970	2,312.370	24.10	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.11970	0.070	24.10	0.0004	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,143.74390	2,262.384	23.88	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.14390	0.084	23.88	0.0004	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,043.80760	2,162.421	23.44	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.20760	0.121	23.44	0.0006	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,543.63280	2,662.320	25.63	0.9999	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.03280	0.020	25.63	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,343.66890	2,462.341	24.76	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.06890	0.041	24.76	0.0002	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,333.67150	2,452.342	24.71	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.07150	0.042	24.71	0.0002	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,993.60150	3,112.300	24.59	1.0000	0.00	0	4,331

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	10.95	Put			0.00150	0.000	24.59	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,943.60270	3,062.301	24.87	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.00270	0.001	24.87	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,743.60000	4,862.300	18.36	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00000	0.000	18.36	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,693.60000	4,812.300	18.36	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00000	0.000	18.36	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,743.61560	2,862.307	26.01	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.01560	0.007	26.01	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,793.60000	4,912.300	18.36	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00000	0.000	18.36	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			0.70850	0.520	28.82	0.0016	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,901.00850	3,782.120	28.82	0.9984	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,829.72630	2,948.421	22.93	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.02630	0.021	22.93	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,819.72660	2,938.421	22.87	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.02660	0.021	22.87	0.0001	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			183.90750	220.310	16.02	0.4697	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			364.20750	281.910	16.02	0.5303	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,169.71820	3,288.412	24.93	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.01820	0.012	24.93	0.0001	0.00	0	300
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call			0.00000	309.977	15.88	0.5789	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put			0.00000	198.977	15.88	0.4211	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			0.00000	355.956	15.82	0.6287	3,559,564.00	10,000	10,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			0.00000	164.956	15.82	0.3713	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			0.00000	321.090	15.86	0.5914	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put			0.00000	190.090	15.86	0.4086	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call			0.00000	315.501	15.87	0.5852	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put			0.00000	194.501	15.87	0.4148	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call			0.00000	361.990	15.81	0.6348	5,429,845.50	15,000	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put			0.00000	160.990	15.81	0.3652	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			317.63580	377.966	15.55	0.6183	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			247.23580	188.666	15.55	0.3817	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			583.10030	672.686	15.22	0.8284	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			92.70030	63.386	15.22	0.1716	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			442.48060	513.932	15.06	0.6817	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			215.68060	167.732	15.06	0.3183	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,122.67760	1,234.102	14.62	0.9531	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			23.27760	15.302	14.62	0.0469	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			697.94000	786.919	14.58	0.7983	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			132.44000	101.519	14.58	0.2017	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			221.73850	254.756	15.93	0.3927	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			636.23850	549.356	15.93	0.6073	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			94.60110	107.801	17.44	0.1932	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,189.10110	1,082.401	17.44	0.8068	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,131.79310	1,241.877	14.51	0.9323	0.00	0	4,600

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	12.97	Put			36.29310	26.477	14.51	0.0677	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,008.28480	1,114.629	14.53	0.9060	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			52.78480	39.229	14.53	0.0940	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			77.41780	87.849	17.79	0.1617	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,331.91780	1,222.449	17.79	0.8383	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,268.45650	2,388.035	18.13	0.9928	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			2.95650	2.635	18.13	0.0072	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			298.34510	342.288	15.47	0.4838	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			487.94510	411.888	15.47	0.5162	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			548.28420	624.673	14.87	0.7047	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			217.88420	174.273	14.87	0.2953	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,508.92370	2,628.640	18.24	0.9922	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			3.62370	3.240	18.24	0.0078	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			105.26440	117.737	17.99	0.1857	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,399.96440	1,292.337	17.99	0.8143	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			361.49230	406.680	15.55	0.4943	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			538.79230	463.780	15.55	0.5057	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			196.41950	220.186	16.89	0.3049	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			983.71950	887.286	16.89	0.6951	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			523.43690	590.934	15.08	0.6320	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			330.73690	278.034	15.08	0.3680	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			108.05560	119.872	18.49	0.1739	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,610.45560	1,501.972	18.49	0.8261	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,344.59570	2,464.259	17.32	0.9860	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			6.99570	6.359	17.32	0.0140	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			807.10930	896.565	14.64	0.7800	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			169.50930	138.665	14.64	0.2200	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			229.11060	255.464	16.74	0.3341	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			931.51060	837.564	16.74	0.6659	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			301.29370	335.591	16.21	0.4083	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			753.59370	667.691	16.21	0.5917	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			567.28710	634.759	15.07	0.6387	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			339.58710	286.859	15.07	0.3613	0.00	0	100
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,676.86920	1,793.291	15.32	0.9470	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			31.66920	27.591	15.32	0.0530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,392.75390	2,512.341	16.97	0.9818	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			9.95390	9.141	16.97	0.0182	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,363.26160	2,482.781	16.90	0.9810	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			10.46160	9.581	16.90	0.0190	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,284.74030	2,404.060	16.71	0.9785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			11.94030	10.860	16.71	0.0215	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,135.57000	3,255.983	18.78	0.9943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			2.77000	2.783	18.78	0.0057	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,639.35010	2,759.358	17.57	0.9876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			6.55010	6.158	17.57	0.0124	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,589.92600	2,709.867	17.45	0.9866	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		7.12600	6.667	17.45	0.0134	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		3.49260	4.558	24.94	0.0073	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,050.69260	5,931.358	24.94	0.9927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		97.61610	106.513	19.46	0.1417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,064.81610	1,953.313	19.46	0.8583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		73.86520	80.345	20.08	0.1096	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		2,391.06520	2,277.145	20.08	0.8904	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		60.89950	66.089	20.53	0.0915	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		2,628.09950	2,512.889	20.53	0.9085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call		153.87450	167.420	18.42	0.2121	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put		1,571.07450	1,464.220	18.42	0.7879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		135.67860	148.522	18.74	0.1905	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		1,702.87860	1,595.322	18.74	0.8095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call		100.83630	110.063	19.39	0.1459	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put		2,028.03630	1,916.863	19.39	0.8541	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		244.37180	267.801	17.21	0.3184	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		1,091.57180	994.601	17.21	0.6816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call		203.88230	222.879	17.68	0.2724	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put		1,271.08230	1,169.679	17.68	0.7276	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		200.58210	219.215	17.72	0.2685	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		1,287.78210	1,186.015	17.72	0.7315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		321.75020	354.292	16.52	0.4000	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		838.95020	751.092	16.52	0.6000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		308.56740	339.545	16.62	0.3867	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		875.76740	786.345	16.62	0.6133	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		272.30250	298.918	16.94	0.3487	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		989.50250	895.718	16.94	0.6513	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		446.31710	493.041	15.71	0.5152	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		573.51710	499.841	15.71	0.4848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		380.53150	419.918	16.10	0.4568	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		697.73150	616.718	16.10	0.5432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		352.83580	389.028	16.29	0.4306	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		760.03580	675.829	16.29	0.5694	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		533.72510	592.330	15.43	0.5832	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		450.92510	389.130	15.43	0.4168	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		489.32610	543.096	15.56	0.5506	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		506.52610	439.896	15.56	0.4494	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		485.25810	538.357	15.57	0.5473	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		512.45810	445.157	15.57	0.4527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		710.21180	785.652	14.98	0.6943	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		287.41180	242.452	14.98	0.3057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		611.74450	678.255	15.22	0.6358	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		368.94450	315.055	15.22	0.3642	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		581.45920	644.989	15.30	0.6161	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		398.65920	341.789	15.30	0.3839	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		839.79410	926.402	14.75	0.7589	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			206.99410	173.202	14.75	0.2411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			788.55090	870.304	14.81	0.7352	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			235.75090	197.104	14.81	0.2648	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			716.02190	791.954	14.97	0.6975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			283.22190	238.754	14.97	0.3025	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,096.10620	1,197.261	14.61	0.8490	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			113.30620	94.061	14.61	0.1510	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,049.29640	1,148.418	14.63	0.8351	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			126.49640	105.218	14.63	0.1649	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			872.98570	962.920	14.73	0.7731	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			190.18570	159.720	14.73	0.2269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,432.28370	1,545.598	14.59	0.9214	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			49.48370	42.398	14.59	0.0786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,301.69480	1,410.058	14.51	0.8992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			68.89480	56.858	14.51	0.1008	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,176.37700	1,280.661	14.57	0.8706	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			93.57700	77.461	14.57	0.1294	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,943.91530	2,061.884	15.87	0.9638	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			21.11530	18.684	15.87	0.0362	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,666.30730	1,782.294	15.18	0.9448	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			33.50730	29.094	15.18	0.0552	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,487.89400	1,601.951	14.73	0.9278	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			45.09400	38.751	14.73	0.0722	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,147.82280	2,266.706	16.37	0.9735	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			15.02280	13.506	16.37	0.0265	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,138.07030	2,256.918	16.35	0.9731	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			15.27030	13.718	16.35	0.0269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,089.36580	2,208.023	16.23	0.9710	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			16.56580	14.823	16.23	0.0290	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,245.55300	2,364.760	16.61	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			12.75300	11.560	16.61	0.0228	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,196.64330	2,315.696	16.49	0.9754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			13.84330	12.496	16.49	0.0246	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,157.57960	2,276.498	16.40	0.9739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			14.77960	13.298	16.40	0.0261	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			996.34170	1,092.365	14.70	0.8143	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			148.54170	124.165	14.70	0.1857	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			348.74460	383.802	16.41	0.4221	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			790.94460	705.602	16.41	0.5779	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			797.34320	875.865	14.87	0.7224	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			262.04320	219.965	14.87	0.2776	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			283.57410	309.613	17.11	0.3456	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,048.27410	953.713	17.11	0.6544	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			244.03910	264.420	17.68	0.2955	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,273.63910	1,173.421	17.68	0.7045	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			144.05330	156.138	19.10	0.1859	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,883.65330	1,775.138	19.10	0.8141	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,432.44000	2,551.258	16.41	0.9805	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			12.04000	10.258	16.41	0.0195	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			926.13300	1,015.236	14.74	0.7699	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			205.73300	174.236	14.74	0.2301	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			267.18620	286.439	18.05	0.2928	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,416.58620	1,315.039	18.05	0.7072	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			721.06660	786.020	15.32	0.6384	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			420.46660	364.620	15.32	0.3616	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,022.59900	1,110.396	14.78	0.7663	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			231.99900	198.896	14.78	0.2337	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			249.01200	265.199	18.56	0.2655	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,618.41200	1,513.699	18.56	0.7345	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			166.96900	177.495	19.67	0.1862	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,166.36900	2,055.995	19.67	0.8138	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,505.18980	2,624.741	15.79	0.9769	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			14.58980	13.241	15.79	0.0231	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			651.77140	703.879	15.83	0.5642	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			605.97140	537.079	15.83	0.4358	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			308.31510	327.379	18.24	0.3050	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,492.51510	1,390.579	18.24	0.6950	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,124.88970	1,211.608	14.79	0.7651	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			256.28970	221.808	14.79	0.2349	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			253.05430	267.175	19.44	0.2409	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,014.45430	1,907.375	19.44	0.7591	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			186.30310	195.500	20.32	0.1825	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,517.70310	2,405.700	20.32	0.8175	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,585.90770	2,704.686	15.02	0.9755	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			17.30770	14.886	15.02	0.0245	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,231.59650	2,347.967	14.69	0.9523	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			37.09650	32.167	14.69	0.0477	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			390.03820	411.998	18.13	0.3434	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,445.53820	1,346.198	18.13	0.6566	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,313.85100	1,407.931	14.66	0.8090	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			201.55100	174.332	14.66	0.1910	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,306.67840	1,400.431	14.67	0.8070	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			204.37840	176.831	14.67	0.1930	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,299.52850	1,392.951	14.68	0.8049	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			207.22850	179.351	14.68	0.1951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			206.11580	179.485	14.68	0.1935	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,180.92840	1,268.539	14.86	0.7647	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			268.22840	234.639	14.86	0.2353	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,161.14760	1,247.668	14.89	0.7581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			278.44760	243.768	14.89	0.2419	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,391.62520	1,489.419	14.59	0.8262	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			178.92520	155.519	14.59	0.1738	0.00	0	700

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	14.93	Call		534.99550	569.124	17.14	0.4418	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,052.29550	965.224	17.14	0.5582	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		515.38130	547.846	17.27	0.4283	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		1,102.68130	1,013.946	17.27	0.5717	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,311.67610	1,405.911	14.69	0.8045	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		208.97610	182.011	14.69	0.1955	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		237.33010	249.023	20.03	0.2157	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		2,354.63010	2,245.123	20.03	0.7843	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		207.01040	216.448	20.46	0.1901	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,604.31040	2,492.548	20.46	0.8099	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		558.47290	594.586	16.99	0.4576	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		995.77290	910.686	16.99	0.5424	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		183.88110	191.635	20.84	0.1701	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,831.18110	2,717.735	20.84	0.8299	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		127.39900	128.094	23.10	0.1131	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,884.69900	3,764.194	23.10	0.8869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		275.98040	290.599	19.58	0.2473	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,093.28040	1,986.699	19.58	0.7527	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,617.89270	1,726.525	14.51	0.8747	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		115.19270	102.625	14.51	0.1253	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,544.66480	1,650.525	14.51	0.8611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		131.96480	116.625	14.51	0.1389	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		195.48230	204.076	20.64	0.1802	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,712.78230	2,600.176	20.64	0.8198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,288.56820	2,404.028	14.54	0.9553	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		35.86820	30.128	14.54	0.0447	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,325.98420	1,420.883	14.67	0.8085	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		203.28420	176.983	14.67	0.1915	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,318.81580	1,413.385	14.68	0.8065	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,231.51230	1,318.791	14.93	0.7644	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		280.01230	245.891	14.93	0.2356	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		257.58310	269.089	20.16	0.2219	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,426.08310	2,316.189	20.16	0.7781	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		212.66600	221.511	20.79	0.1860	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,801.16600	2,688.611	20.79	0.8140	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,668.66470	2,788.594	14.31	0.9752	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		17.16470	15.694	14.31	0.0248	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,324.63150	1,414.144	15.05	0.7647	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		298.03150	265.944	15.05	0.2353	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		258.05430	267.517	20.89	0.2048	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,861.45430	2,749.317	20.89	0.7952	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		227.93100	235.391	21.36	0.1819	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		3,151.33100	3,037.191	21.36	0.8181	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,743.39270	2,863.612	13.67	0.9761	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		16.79270	15.412	13.67	0.0239	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,968.37730	2,078.657	14.24	0.8971	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			102.87730	91.457	14.24	0.1029	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			547.38180	575.172	18.30	0.3904	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,501.88180	1,407.972	18.30	0.6096	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			265.08470	266.697	21.70	0.1898	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,360.58470	3,240.497	21.70	0.8102	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			251.56530	251.875	22.19	0.1783	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,577.06530	3,455.675	22.19	0.8217	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,820.35350	2,939.067	12.79	0.9795	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			15.85350	12.867	12.79	0.0205	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,418.66620	1,509.873	15.13	0.7660	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			314.16620	283.673	15.13	0.2340	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			279.25080	284.785	21.78	0.1962	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,385.35080	3,269.085	21.78	0.8038	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			275.49650	280.683	21.91	0.1932	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,441.59650	3,324.983	21.91	0.8068	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,452.78130	1,543.574	15.11	0.7672	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			318.88130	287.874	15.11	0.2328	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,326.33210	1,411.010	15.31	0.7304	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			392.43210	355.310	15.31	0.2696	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			322.82660	333.965	21.12	0.2269	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,983.62660	2,872.865	21.12	0.7731	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,284.55330	1,366.925	15.39	0.7156	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			425.35330	385.825	15.39	0.2844	0.00	0	48,990
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,623.30100	1,719.568	14.90	0.8045	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			255.40100	229.768	14.90	0.1955	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,616.30360	1,712.556	14.91	0.8028	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			258.40360	232.756	14.91	0.1972	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,609.32840	1,705.315	14.92	0.8011	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			261.42840	235.515	14.92	0.1989	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			323.26480	333.366	21.40	0.2211	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,154.66480	3,042.766	21.40	0.7789	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			306.34610	312.385	21.69	0.2081	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,337.74610	3,221.785	21.69	0.7919	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,634.58270	1,731.334	14.88	0.8049	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			255.98270	230.734	14.88	0.1951	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,627.57930	1,724.335	14.90	0.8031	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			258.97930	233.735	14.90	0.1969	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,620.59800	1,717.098	14.91	0.8015	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			261.99800	236.498	14.91	0.1985	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,669.93250	1,766.573	14.79	0.8137	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			241.33250	215.973	14.79	0.1863	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			286.39520	292.705	22.85	0.1880	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,843.69520	3,728.005	22.85	0.8120	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			278.11050	283.760	23.19	0.1814	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,995.41050	3,879.060	23.19	0.8186	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,905.00080	3,027.370	12.33	0.9802	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		12.30080	12.670	12.33	0.0198	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,521.08950	1,611.399	15.11	0.7695	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		328.38950	296.699	15.11	0.2305	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		304.04800	307.395	23.98	0.1823	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,386.54800	4,267.595	23.98	0.8177	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,979.61180	3,102.441	12.02	0.9807	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		12.11180	12.641	12.02	0.0193	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,605.43500	1,696.481	15.09	0.7725	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		337.93500	306.681	15.09	0.2275	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		307.64490	311.303	23.81	0.1851	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,310.14490	4,191.503	23.81	0.8149	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,068.93210	3,191.892	11.77	0.9808	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		12.53210	12.992	11.77	0.0192	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,703.83310	1,795.811	15.08	0.7763	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		347.43310	316.911	15.08	0.2237	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		333.71440	339.370	25.01	0.1842	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,877.31440	4,760.470	25.01	0.8158	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,360.36080	2,466.558	12.86	0.9149	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		97.76080	81.958	12.86	0.0851	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,352.31310	2,458.291	12.88	0.9136	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		99.71310	83.691	12.88	0.0864	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,344.29320	2,450.049	12.91	0.9122	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		101.69320	85.449	12.91	0.0878	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,898.54450	1,995.192	14.90	0.8074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		291.44450	266.192	14.90	0.1926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,770.54420	1,862.941	15.11	0.7787	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		353.44420	323.941	15.11	0.2213	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		319.59480	335.112	25.01	0.1783	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,205.73960	5,099.055	25.01	0.8248	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,135.18360	3,253.132	11.76	0.9799	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		18.08360	14.132	11.76	0.0201	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,152.49480	5,046.112	25.01	0.8217	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,912.43560	2,009.054	14.86	0.8105	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		285.33560	260.054	14.86	0.1895	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,905.48000	2,002.347	14.88	0.8089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		288.38000	263.347	14.88	0.1911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		312.83960	328.055	25.01	0.1752	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,184.03100	1,233.712	18.15	0.5337	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,364.23100	1,294.312	18.15	0.4663	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,180.70850	1,230.199	18.17	0.5325	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,370.90850	1,300.799	18.17	0.4675	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,177.39150	1,226.691	18.18	0.5313	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,377.59150	1,307.291	18.18	0.4687	0.00	0	0
<b>Total \$ / R Option</b>											<b>8,989,409.50</b>	<b>25,000</b>	<b>2,137,284</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>372,230,718.80</b>	<b>50,669</b>	<b>2,876,159</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Future				14.06230		13.94360			0.0000	745,301.90	53	1,078
\$ / R MAXI On	14/03/2016	Foreign Exchange Future				14.30320		14.18280			0.0000	357,580.00	25	334
\$ / R MAXI On	13/06/2016	Foreign Exchange Future				14.53390		14.41270			0.0000	72,669.50	5	184
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				14.79060		14.66860			0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>												<b>1,175,551.40</b>	<b>83</b>	<b>1,651</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				17.28410	10.118	23.66	0.0005	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				208,377.92980	220,240.492	23.62	0.9995	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				17.92980	10.492	23.62	0.0005	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				210,376.66240	222,239.757	23.70	0.9995	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				16.66240	9.757	23.70	0.0005	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				209,377.28410	221,240.118	23.66	0.9995	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				181,880.33390	193,600.402	15.56	0.9562	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				2,600.33390	2,280.402	15.56	0.0438	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				180,922.06690	192,635.545	15.54	0.9556	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				2,642.06690	2,315.545	15.54	0.0444	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				179,964.52280	191,671.211	15.52	0.9549	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				2,684.52280	2,351.211	15.52	0.0451	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				122,119.54900	131,096.051	14.81	0.7775	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				24,849.54900	21,706.051	14.81	0.2225	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				121,441.96570	130,382.755	14.81	0.7754	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				25,171.96570	21,992.755	14.81	0.2246	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				120,766.66650	129,672.267	14.82	0.7733	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				25,496.66650	22,282.267	14.82	0.2267	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				79,092.28850	83,369.689	17.42	0.4944	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				113,232.28850	105,309.689	17.42	0.5056	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				79,727.82500	84,053.082	17.39	0.4977	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				111,867.82500	103,993.082	17.39	0.5023	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				79,409.27160	83,710.559	17.40	0.4960	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				112,549.27160	104,650.559	17.40	0.5040	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,175,551.40</b>	<b>83</b>	<b>1,651</b>
£ / R	On	11/12/2015	Foreign Exchange Future			21.34620		21.25760			0.0000	32,681,032.20	1,531	40,456
£ / R	On	12/01/2016	Foreign Exchange Future			22.40040		22.31210			0.0000	0.00	0	2
£ / R	On	29/02/2016	Foreign Exchange Future			22.41220		22.32290			0.0000	0.00	0	47
£ / R	On	14/03/2016	Foreign Exchange Future			21.71700		21.62720			0.0000	4,451,985.00	205	9,412
£ / R	On	13/06/2016	Foreign Exchange Future			22.07420		21.98330			0.0000	0.00	0	25
£ / R	On	08/09/2016	Foreign Exchange Future			22.43200		22.34030			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.47820		22.38670			0.0000	0.00	0	200
<b>Total £ / R Future</b>												<b>37,133,017.20</b>	<b>1,736</b>	<b>50,142</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,387.60310	3,476.391	24.92	0.9994	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	17.87	Put			0.00310	0.191	24.92	0.0006	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,097.62580	3,186.557	24.00	0.9989	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.02580	0.357	24.00	0.0011	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,767.79470	2,856.927	22.96	0.9978	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.19470	0.727	22.96	0.0022	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,757.80580	2,846.942	22.93	0.9977	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.20580	0.742	22.93	0.0023	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,747.81750	2,836.958	22.90	0.9977	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.21750	0.758	22.90	0.0023	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,863.27310	1,950.582	19.61	0.9867	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			5.67310	4.382	19.61	0.0133	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,270.73330	1,356.861	16.29	0.9655	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			13.13330	10.661	16.29	0.0345	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,153.50420	1,239.214	15.63	0.9574	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			15.90420	13.015	15.63	0.0426	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,047.75680	1,131.941	15.02	0.9481	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			20.15680	15.741	15.02	0.0519	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			955.81300	1,035.938	14.62	0.9355	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			28.21300	19.738	14.62	0.0645	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			602.42080	665.823	14.42	0.8161	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			94.82080	69.623	14.42	0.1839	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			587.30320	649.632	14.41	0.8081	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			99.70320	73.432	14.41	0.1919	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			557.62820	617.740	14.39	0.7916	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			110.02820	81.540	14.39	0.2084	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			311.49060	347.103	14.20	0.5924	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			253.89060	200.903	14.20	0.4076	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			241.11300	265.353	14.13	0.5040	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			333.51300	269.153	14.13	0.4960	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			183.90650	201.423	14.30	0.4168	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			426.30650	355.223	14.30	0.5832	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			97.48340	104.889	14.66	0.2553	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			659.88340	578.689	14.66	0.7447	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			8.34370	7.099	18.45	0.0221	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,950.74370	1,860.899	18.45	0.9779	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,302.58640	1,375.338	13.81	0.8859	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			80.48640	64.938	13.81	0.1141	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			839.50480	881.228	14.65	0.6043	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			546.60480	499.028	14.65	0.3957	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,492.21100	2,577.179	14.95	0.9377	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			55.01100	50.179	14.95	0.0623	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,482.56040	2,567.494	14.92	0.9372	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			55.36040	50.494	14.92	0.0628	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,472.91250	2,557.810	14.89	0.9368	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			55.71250	50.810	14.89	0.0632	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,857.78530	1,921.560	14.55	0.7705	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			364.48530	337.360	14.55	0.2295	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,850.53240	1,914.140	14.55	0.7691	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			367.23240	339.939	14.55	0.2309	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,843.29950	1,906.739	14.55	0.7678	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			369.99950	342.538	14.55	0.2322	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,826.30120	1,883.083	15.03	0.6874	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,226.24850	1,168.951	15.72	0.4515	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			457.97210	464.608	19.11	0.2275	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,967.67210	3,882.608	19.11	0.7725	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			686.00120	651.083	15.03	0.3126	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,304.94560	1,339.636	15.70	0.5510	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,214.64560	1,157.636	15.70	0.4490	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,300.74050	1,335.283	15.71	0.5497	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,220.44050	1,163.283	15.71	0.4503	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,296.54850	1,330.951	15.72	0.5485	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,082.16780	1,106.895	16.37	0.4693	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,685.46780	1,618.695	16.37	0.5307	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,078.94570	1,103.564	16.38	0.4682	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,692.24570	1,625.364	16.38	0.5318	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,075.73430	1,100.245	16.39	0.4671	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,699.03430	1,632.045	16.39	0.5329	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>37,133,017.20</b>	<b>1,736</b>	<b>174,850</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11450		0.11356			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11677		0.11581			0.0000	0.00	0	1,373
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11901		0.11803			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>9,363</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,356.00660	2,450.506	27.67	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00660	0.006	27.67	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,356.72150	1,450.839	21.47	0.9979	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.72150	0.339	21.47	0.0021	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			397.55360	472.562	15.27	0.8851	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			41.55360	22.062	15.27	0.1149	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			261.16570	286.143	16.38	0.3992	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			680.16570	609.243	16.38	0.6008	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,593.12980	1,686.511	14.70	0.9741	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			12.12980	9.611	14.70	0.0259	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			735.51560	806.636	14.97	0.7768	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			154.51560	129.736	14.97	0.2232	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			269.98370	283.966	18.94	0.2896	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,466.48370	1,383.066	18.94	0.7104	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,023.16830	1,096.813	15.54	0.7695	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			219.66830	195.913	15.54	0.2305	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			515.25490	550.311	16.85	0.4987	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			711.75490	649.411	16.85	0.5013	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>9,363</b>
€ / R	On	11/12/2015	Foreign Exchange Future			14.97870		14.90150			0.0000	19,067,885.10	1,273	84,038
€ / R	On	29/12/2015	Foreign Exchange Future			15.03660		14.95920			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.12880		15.04890			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.13560		15.05580			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.14910		15.06910			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.27960		15.19910			0.0000	6,753,583.20	442	32,211
€ / R	On	13/06/2016	Foreign Exchange Future			15.57130		15.48950			0.0000	0.00	0	4,389
€ / R	On	19/09/2016	Foreign Exchange Future			15.90620		15.82310			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.23050		16.14710			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>25,821,468.30</b>	<b>1,715</b>	<b>125,638</b>
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			897.04170	821.606	16.63	0.9182	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			4.64180	4.850	18.72	0.0213	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			1,413.14180	1,336.150	18.72	0.9787	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			2.91760	2.993	19.48	0.0134	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,601.41760	1,524.293	19.48	0.9866	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			270.42860	220.915	15.42	0.5175	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			150.50190	176.476	15.47	0.4595	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			289.00190	237.776	15.47	0.5405	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			77.93590	91.973	15.84	0.2852	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			466.43590	403.273	15.84	0.7148	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			18.54170	20.306	16.63	0.0818	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			160.22710	125.163	15.32	0.3558	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			169.90400	198.893	15.41	0.4980	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			258.40400	210.193	15.41	0.5020	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			165.88090	194.148	15.41	0.4903	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			264.38090	215.448	15.41	0.5097	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			161.92860	189.615	15.42	0.4825	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			7.11210	5.708	17.44	0.0256	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			881.38220	956.712	16.56	0.9639	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			9.88220	8.012	16.56	0.0361	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			629.04420	697.355	15.09	0.9193	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			27.54420	18.655	15.09	0.0807	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			261.72710	303.863	15.32	0.6442	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.01540	0.014	36.60	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,852.23290	1,929.188	22.02	0.9978	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.73290	0.488	22.02	0.0022	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,057.79190	1,133.727	17.77	0.9775	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			6.29190	5.027	17.77	0.0225	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,008.61210	1,084.408	17.44	0.9744	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	10.95	Call			3,951.51540	4,028.714	36.60	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			76.19770	90.540	16.52	0.2101	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			816.99770	753.940	16.52	0.7899	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			161.32360	187.493	15.84	0.3729	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			502.12360	450.893	15.84	0.6271	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			625.26050	682.754	14.87	0.7243	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			186.36050	163.954	14.87	0.2757	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			618.67240	675.865	14.88	0.7205	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			189.77240	167.065	14.88	0.2795	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			612.12590	669.014	14.88	0.7167	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			193.22590	170.215	14.88	0.2833	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			478.83040	528.741	15.01	0.6291	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			279.93040	249.941	15.01	0.3709	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			440.78380	488.386	15.05	0.6001	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			311.88380	279.586	15.05	0.3999	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			349.95600	387.017	15.23	0.5072	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			444.15600	401.417	15.23	0.4928	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			223.82000	249.796	15.80	0.3682	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			688.02000	634.196	15.80	0.6318	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			319.25930	347.843	15.46	0.4292	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			650.15930	598.743	15.46	0.5708	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			159.09530	174.082	16.49	0.2481	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			1,149.99530	1,084.982	16.49	0.7519	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,422.91780	1,492.269	14.51	0.8966	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			73.81780	62.669	14.51	0.1034	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			258.85550	277.023	16.38	0.3219	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,059.75550	997.423	16.38	0.6781	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,173.59660	2,251.007	16.39	0.9626	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			24.49660	21.407	16.39	0.0374	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,028.66840	2,105.413	15.99	0.9551	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			29.56840	25.813	15.99	0.0449	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			586.92240	627.787	15.06	0.5883	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			437.82240	398.187	15.06	0.4117	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			199.34240	212.994	16.85	0.2592	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,300.24240	1,233.394	16.85	0.7408	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			270.37020	289.428	16.30	0.3334	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			1,021.27020	959.828	16.30	0.6666	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			845.52030	897.706	14.66	0.7260	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			246.42030	218.106	14.66	0.2740	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			227.14700	242.910	16.61	0.2891	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,178.04700	1,113.310	16.61	0.7109	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			633.36040	676.461	14.98	0.6165	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			394.26040	356.861	14.98	0.3835	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,295.70770	1,362.576	14.53	0.8700	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			96.60770	82.976	14.53	0.1300	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			446.52330	477.327	15.40	0.4894	0.00	0	25,000

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	15.37	Put			617.42330	567.727	15.40	0.5106	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,270.84930	1,337.187	14.54	0.8643	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			101.74930	87.587	14.54	0.1357	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,287.39910	1,354.093	14.54	0.8681	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			98.29910	84.493	14.54	0.1319	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			665.78010	710.384	14.93	0.6352	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			366.68010	330.784	14.93	0.3648	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,304.03870	1,371.082	14.53	0.8719	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			94.93870	81.482	14.53	0.1281	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			559.75660	582.831	16.24	0.4432	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,030.25660	971.531	16.24	0.5568	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,484.28920	1,542.017	14.33	0.8202	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			828.41130	866.554	15.27	0.5926	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			598.91130	555.254	15.27	0.4074	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			194.78920	170.717	14.33	0.1798	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			837.90260	876.421	15.24	0.5972	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			588.40260	545.121	15.24	0.4028	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			833.03800	871.478	15.26	0.5949	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			593.53800	550.178	15.26	0.4051	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			471.13740	435.481	14.81	0.2987	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,338.17310	1,385.501	14.82	0.6995	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			475.07310	439.301	14.82	0.3005	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,350.32140	1,397.875	14.81	0.7031	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			467.22140	431.675	14.81	0.2969	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,344.23740	1,391.681	14.81	0.7013	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			841.81100	861.423	17.55	0.4362	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,684.71100	1,620.923	17.55	0.5638	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			839.15530	858.643	17.56	0.4351	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,692.05530	1,628.143	17.56	0.5649	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			836.51700	855.881	17.57	0.4339	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,699.41700	1,635.381	17.57	0.5661	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>411,354</b>
<b>Total € / R</b>												<b>25,821,468.30</b>	<b>1,715</b>	<b>536,992</b>
AUS / R	On	23/11/2015	Foreign Exchange Future			10.10280		10.16790			0.0000	202,056,000.00	20,000	0
AUS / R	On	11/12/2015	Foreign Exchange Future			10.12360		10.09840			0.0000	10,123,600.00	1,000	14,347
AUS / R	On	15/01/2016	Foreign Exchange Future			10.16890		10.14420			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.24610		10.22120			0.0000	0.00	0	7,433
AUS / R	On	13/06/2016	Foreign Exchange Future			10.36860		10.34450			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.51000		10.48590			0.0000	0.00	0	500
<b>Total AUS / R Future</b>												<b>212,179,600.00</b>	<b>21,000</b>	<b>22,533</b>
AUS / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			127.24650	42.800	17.27	1.0000	0.00	0	0
AUS / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			19.34650	0.000	17.27	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			513.14090	531.285	14.98	0.9466	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			14.74090	7.685	14.98	0.0534	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			802.84860	826.144	18.20	0.9830	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			4.44860	2.544	18.20	0.0170	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,848.40000	2,873.600	19.72	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	19.72	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			106.04270	101.248	15.11	0.4179	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			207.64270	177.648	15.11	0.5821	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,798.40000	2,823.600	19.58	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	19.58	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,748.40000	2,773.600	19.44	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	19.44	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			313.00610	324.915	12.84	0.6805	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			118.80610	106.015	12.84	0.3195	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			306.60710	318.251	12.84	0.6732	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			122.40710	109.351	12.84	0.3268	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			300.28130	311.661	12.83	0.6658	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			126.08130	112.761	12.83	0.3342	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			47.82920	45.943	12.24	0.1285	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,217.37470	1,193.346	14.73	0.8975	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			776.34390	799.523	12.26	0.8775	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			45.14390	43.423	12.26	0.1225	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			767.67060	790.768	12.25	0.8745	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			46.47060	44.668	12.25	0.1255	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			759.02920	782.043	12.24	0.8715	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			526.66780	545.347	11.95	0.7598	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			105.46780	99.247	11.95	0.2402	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			203.88140	210.140	12.29	0.4267	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			382.68140	364.041	12.29	0.5733	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			38.57470	39.446	14.73	0.1025	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			279.54790	264.925	12.63	0.3723	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			535.18510	545.087	12.62	0.6357	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			270.68510	256.487	12.62	0.3643	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			529.59540	539.287	12.62	0.6317	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			275.09540	260.687	12.62	0.3683	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			524.04790	533.525	12.63	0.6277	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			659.09360	672.028	13.54	0.6167	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			383.19360	372.028	13.54	0.3833	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			669.46440	682.692	13.52	0.6229	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			373.56440	362.692	13.52	0.3771	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			664.26420	677.345	13.53	0.6198	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			378.36420	367.345	13.53	0.3802	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,203</b>
<b>Total AU\$ / R</b>												<b>212,179,600.00</b>	<b>21,000</b>	<b>23,736</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.53120		10.50190			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
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.71040		10.68090			0.0000	0.00	0	2
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			120.35550	144.559	13.78	0.5447	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			118.45550	113.359	13.78	0.4553	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			115.74980	139.190	13.77	0.5324	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			123.84980	117.990	13.77	0.4676	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			125.44040	150.050	13.79	0.5570	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			113.54040	108.850	13.79	0.4430	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			372.40950	353.031	12.64	0.5387	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			250.52440	261.023	12.59	0.4716	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			359.62440	340.623	12.59	0.5284	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			246.89340	257.201	12.62	0.4664	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			365.99340	346.801	12.62	0.5336	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			243.30950	253.431	12.64	0.4613	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CF CANDCO	On	22/12/2015	Foreign Exchange Future			132.31080		97.00000			0.0000	1,323,108,000.00	10,000	10,000
<b>Total CF CANDCO CAGJ Future</b>												<b>1,323,108,000.00</b>	<b>10,000</b>	<b>10,000</b>
<b>Total CF CANDCO CAGJ</b>												<b>1,323,108,000.00</b>	<b>10,000</b>	<b>10,000</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			13.81590		13.73780			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.12730		14.04740			0.0000	0.00	0	1,197
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,746</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			361.13190	304.804	16.18	0.6370	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			96.17520	117.462	16.20	0.3558	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			368.37520	311.562	16.20	0.6442	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			101.75230	124.017	16.16	0.3703	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			353.95230	298.117	16.16	0.6297	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			98.93190	120.704	16.18	0.3630	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			216.12960	234.728	17.55	0.2874	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,158.72960	1,097.428	17.55	0.7126	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			214.26320	232.711	17.57	0.2853	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,166.86320	1,105.411	17.57	0.7147	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			212.41110	230.715	17.59	0.2832	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,175.01110	1,113.415	17.59	0.7168	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>7,746</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.18470		2.16990			0.0000	0.00	0	25,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.20070		2.18620			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,616.37230	1,759.617	20.51	0.9681	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			17.37230	12.617	20.51	0.0319	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,811.30050	1,955.482	21.10	0.9781	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			12.30050	8.482	21.10	0.0219	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,713.61270	1,857.393	20.82	0.9734	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			14.61270	10.393	20.82	0.0266	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			683.26270	756.098	15.48	0.5186	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			821.26270	749.098	15.48	0.4814	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			642.19360	711.406	15.54	0.4976	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			880.19360	804.406	15.54	0.5024	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			729.33930	806.240	15.50	0.5397	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			767.33930	699.240	15.50	0.4603	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			2.01140		2.00100			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.05330		2.04250			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			310.67650	313.565	17.21	0.5149	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			400.67650	299.565	17.21	0.4851	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			406.52130	420.667	17.02	0.6186	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			296.52130	206.667	17.02	0.3814	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			355.58250	363.782	17.07	0.5670	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			345.58250	249.782	17.07	0.4330	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			485.68430	497.094	19.37	0.3537	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,560.68430	1,464.094	19.37	0.6463	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			459.77820	470.129	19.46	0.3387	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,634.77820	1,537.129	19.46	0.6613	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			513.48090	526.267	19.30	0.3694	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,488.48090	1,393.267	19.30	0.6306	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			0.13740		0.13610			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13700		0.13580			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13690		0.13560			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13630		0.13470			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07060		0.07000			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06680		0.06620			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06400		0.06330			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06180		0.06000			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.15650		9.17060			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.25520		9.26910			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.35510		9.36950			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			150.31740	134.769	12.12	0.6119	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			69.71740	68.269	12.12	0.3881	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			144.06120	128.511	12.08	0.5965	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			73.46120	72.011	12.08	0.4035	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			137.94840	122.405	12.04	0.5808	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			77.34840	75.905	12.04	0.4192	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			300.95560	290.834	11.25	0.5918	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			171.85560	175.634	11.25	0.4082	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			295.26340	285.167	11.25	0.5850	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			176.16340	179.967	11.25	0.4150	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			289.63780	279.568	11.25	0.5781	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			180.53780	184.368	11.25	0.4219	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			554.37120	546.978	12.73	0.6713	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			194.87120	201.878	12.73	0.3287	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			566.83970	559.392	12.71	0.6799	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			187.33970	194.292	12.71	0.3201	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			560.58090	553.162	12.72	0.6756	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			191.08090	198.062	12.72	0.3244	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06520		1.06870			0.0000	0.00	0	90
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06830		1.07170			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07140		1.07470			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>140</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>140</b>
RAIN	On	11/12/2015	Foreign Exchange Future			24,184.73000		24,030.64000			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 RAIN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 11/12/2015 Foreign Exchange Future			9.91650		9.87710			0.0000	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Future			10.05460		10.01630			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			765.68690	754.426	49.07	0.7206	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.36	Put			248.58690	197.926	49.07	0.2794	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.34	Call			785.48800	768.159	49.07	0.7271	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.34	Put			248.38800	191.659	49.07	0.2729	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.35	Call			778.70970	761.275	49.07	0.7239	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.35	Put			251.60970	194.775	49.07	0.2761	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	9.98	Call			336.21510	466.059	19.33	0.5490	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	9.98	Put			299.91510	391.459	19.33	0.4510	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	9.99	Call			308.35050	438.174	18.30	0.5455	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	9.99	Put			282.05050	373.574	18.30	0.4545	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	10.00	Call			280.49500	410.277	17.26	0.5417	0.00	0	0
SGD / R On 14/03/2016 Foreign Exchange Option	10.00	Put			264.19500	355.677	17.26	0.4583	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			4.92910		4.91980			0.0000	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Future			4.88000		4.87130			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			431.03050	440.097	19.16	0.9866	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			1.23050	0.997	19.16	0.0134	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			421.10640	430.162	18.93	0.9857	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			1.30640	1.062	18.93	0.0143	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			411.18790	420.232	18.70	0.9847	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			1.38790	1.132	18.70	0.0153	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Call			411.59090	417.546	14.23	0.8635	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			30.29090	27.546	14.23	0.1365	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			402.98970	408.825	14.18	0.8580	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			31.68970	28.825	14.18	0.1420	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			394.44380	400.156	14.13	0.8523	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			33.14380	30.156	14.13	0.1477	0.00	0	0
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 11/12/2015 Foreign Exchange Future			1.18180		1.16390			0.0000	0.00	0	7,688

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 14/03/2016 Foreign Exchange Future			1.13390		1.11260			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>1962658946.20</b>	<b>60,203</b>	<b>1,032,466</b>
<b>Total Options</b>									<b>8989409.50</b>	<b>25,000</b>	<b>2,674,549</b>
<b>Grand Total:</b>									<b>1,971,648,355.70</b>	<b>85,203</b>	<b>3,707,015</b>