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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/11/2015 Foreign Exchange Future			14.14390		13.99760			0.0000	25,473,163.90	1,801	0
\$ / R On 26/11/2015 Foreign Exchange Future			14.14630		13.99760			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.16330		14.01970			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.17090		14.02720			0.0000	275,184,707.10	19,419	588,172
\$ / R On 21/12/2015 Foreign Exchange Future			14.19610		14.05230			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.19860		14.05480			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.21620		14.07250			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.25420		14.10900			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.25690		14.11160			0.0000	11,034,840.60	774	1,176
\$ / R On 27/01/2016 Foreign Exchange Future			14.29520		14.14810			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.30070		14.15310			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.33740		14.18790			0.0000	458,796.80	32	74
\$ / R On 19/02/2016 Foreign Exchange Future			14.35580		14.20530			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.37150		14.22030			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.38200		14.23020			0.0000	0.00	0	133
\$ / R On 11/03/2016 Foreign Exchange Future			14.40880		14.25780			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.41610		14.26530			0.0000	74,603,317.50	5,175	94,263
\$ / R On 16/03/2016 Foreign Exchange Future			14.42100		14.27040			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.43810		14.28790			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			14.45270		14.30300			0.0000	0.00	0	0
\$ / R On 18/04/2016 Foreign Exchange Future			14.50140		14.35320			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	26/04/2016			14.52090		14.37330			0.0000	0.00	0	0
\$ / R	On	10/05/2016			14.55510		14.40840			0.0000	0.00	0	0
\$ / R	On	27/05/2016			14.59650		14.45110			0.0000	0.00	0	0
\$ / R	On	06/06/2016			14.62200		14.47700			0.0000	0.00	0	0
\$ / R	On	09/06/2016			14.62980		14.48470			0.0000	0.00	0	264
\$ / R	On	13/06/2016			14.64030		14.49510			0.0000	30,422,543.40	2,078	33,151
\$ / R	On	28/06/2016			14.67970		14.53390			0.0000	0.00	0	0
\$ / R	On	27/07/2016			14.75570		14.60910			0.0000	0.00	0	0
\$ / R	On	11/08/2016			14.79510		14.64790			0.0000	0.00	0	0
\$ / R	On	26/08/2016			14.83440		14.68680			0.0000	0.00	0	0
\$ / R	On	06/09/2016			14.86370		14.71570			0.0000	0.00	0	0
\$ / R	On	08/09/2016			14.86910		14.72100			0.0000	0.00	0	0
\$ / R	On	15/09/2016			14.88800		14.73950			0.0000	0.00	0	259
\$ / R	On	19/09/2016			14.89880		14.75010			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016			14.92320		14.77390			0.0000	0.00	0	0
\$ / R	On	26/10/2016			14.99880		14.84800			0.0000	0.00	0	0
\$ / R	On	28/11/2016			15.08790		14.93540			0.0000	0.00	0	0
\$ / R	On	14/12/2016			15.13350		14.98170			0.0000	0.00	0	251
\$ / R	On	19/12/2016			15.14780		14.99620			0.0000	0.00	0	1,060
\$ / R	On	13/03/2017			15.38870		15.23930			0.0000	0.00	0	0
\$ / R	On	19/06/2017			15.66970		15.52000			0.0000	0.00	0	0
<b>Total \$ / R Future</b>											<b>417,177,369.30</b>	<b>29,279</b>	<b>737,207</b>
\$ / R	On	25/11/2015	10.80	Call			3,197.60000	3,343.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	10.80	Put			0.00000	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	11.15	Call			2,847.60000	2,993.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	11.15	Put			0.00000	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	12.63	Call			1,367.60640	1,513.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	13.85	Put			11.73370	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	17.45	Call			0.00000	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	17.45	Put			3,452.40000	3,306.100	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	13.43	Call			567.69620	713.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	13.43	Put			0.09620	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	13.65	Put			1.21500	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	13.73	Call			270.66400	413.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	13.73	Put			3.06400	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	13.24	Call			757.61920	903.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	13.24	Put			0.01920	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	13.85	Call			159.33370	293.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	13.25	Put			0.01970	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	13.33	Call			667.63150	813.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	13.33	Put			0.03150	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	12.85	Call			1,147.60870	1,293.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	12.85	Put			0.00870	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	13.65	Call			348.81500	493.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	12.63	Put			0.00640	0.000	15.39	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	25/11/2015	Foreign Exchange Option	12.93	Call		1,067.60990	1,213.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		0.00990	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		967.61190	1,113.900	15.39	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		0.01190	0.000	15.39	0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call		747.61970	893.900	15.39	1.0000	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call		867.60180	1,016.309	39.10	0.9999	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put		0.00180	0.009	39.10	0.0001	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,680.01870	1,823.454	23.52	0.9991	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		0.31870	0.154	23.52	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		70.62320	101.767	16.37	0.3261	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		443.42320	330.867	16.37	0.6739	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		110.68760	156.777	15.96	0.4487	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		323.48760	225.877	15.96	0.5513	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		101.98260	144.982	16.03	0.4243	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		344.78260	244.082	16.03	0.5757	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		99.21140	141.208	16.06	0.4163	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		352.01140	250.308	16.06	0.5837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		163.77900	228.438	15.69	0.5756	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		226.57900	147.538	15.69	0.4244	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		151.80810	212.139	15.71	0.5501	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		244.60810	161.239	15.71	0.4499	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		123.24130	173.643	15.85	0.4820	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		296.04130	202.743	15.85	0.5180	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		200.19690	275.654	15.65	0.6424	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		182.99690	114.754	15.65	0.3576	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		185.57050	257.313	15.66	0.6177	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		198.37050	126.413	15.66	0.3823	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		180.85960	251.367	15.67	0.6093	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		203.65960	130.467	15.67	0.3907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		248.58060	335.111	15.59	0.7134	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		141.38060	84.211	15.59	0.2866	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		231.70120	314.568	15.61	0.6904	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		154.50120	93.668	15.61	0.3096	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		205.23940	281.935	15.64	0.6506	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		178.03940	111.035	15.64	0.3494	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		303.66230	400.840	15.54	0.7777	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		106.46230	59.940	15.54	0.2223	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		297.21830	393.247	15.55	0.7710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		110.01830	62.346	15.55	0.2290	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		254.37240	342.114	15.59	0.7209	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		137.17240	81.214	15.59	0.2791	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		409.51680	522.486	15.46	0.8655	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		62.31680	31.586	15.46	0.1345	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		379.66920	488.728	15.48	0.8447	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		72.46920	37.828	15.48	0.1553	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		323.47200	424.036	15.53	0.7973	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	13.80	Put			96.27200	53.136	15.53	0.2027	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			440.45520	557.083	15.44	0.8845	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			53.25520	26.183	15.44	0.1155	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			432.62210	548.360	15.44	0.8799	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			55.42210	27.460	15.44	0.1201	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			424.85350	539.684	15.45	0.8752	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			57.65350	28.784	15.45	0.1248	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			472.42080	592.443	15.41	0.9015	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			45.22080	21.543	15.41	0.0985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			456.31370	574.673	15.43	0.8932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			49.11370	23.773	15.43	0.1068	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			448.35330	565.855	15.43	0.8889	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			51.15330	24.955	15.43	0.1111	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			556.37760	683.687	15.36	0.9363	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			29.17760	12.787	15.36	0.0637	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			539.15990	665.150	15.37	0.9302	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			31.95990	14.250	15.37	0.0698	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			480.56520	601.394	15.41	0.9055	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			43.36520	20.494	15.41	0.0945	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			663.46120	798.647	15.85	0.9597	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			16.26120	7.747	15.85	0.0403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			645.20940	779.146	15.70	0.9571	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			18.00940	8.246	15.70	0.0429	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			609.16410	740.254	15.40	0.9514	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			21.96410	9.354	15.40	0.0486	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			729.43420	867.147	16.37	0.9675	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			12.23420	6.247	16.37	0.0325	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			719.83200	857.340	16.29	0.9665	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			12.63200	6.440	16.29	0.0335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			681.85440	818.181	16.00	0.9621	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			14.65440	7.281	16.00	0.0379	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			816.39870	955.672	17.04	0.9753	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			9.19870	4.772	17.04	0.0247	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			787.31010	926.115	16.82	0.9730	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			10.11010	5.215	16.82	0.0270	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			758.31830	896.605	16.59	0.9704	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			11.11830	5.705	16.59	0.0296	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			865.06920	1,005.023	17.41	0.9787	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			7.86920	4.123	17.41	0.0213	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			835.84020	975.399	17.19	0.9767	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			8.64020	4.499	17.19	0.0233	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			826.11480	965.533	17.11	0.9760	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			8.91480	4.633	17.11	0.0240	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			982.64750	1,123.831	18.30	0.9850	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			5.44750	2.931	18.30	0.0150	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			933.54220	1,074.274	17.93	0.9826	0.00	0	13,241

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	13.10	Put		6.34220	3.374	17.93	0.0174	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		884.59620	1,024.791	17.56	0.9799	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		7.39620	3.891	17.56	0.0201	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,170.30470	1,312.654	19.72	0.9911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		3.10470	1.754	19.72	0.0089	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,130.68780	1,272.850	19.42	0.9901	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		3.48780	1.950	19.42	0.0099	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,031.88720	1,173.453	18.68	0.9870	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		4.68720	2.553	18.68	0.0130	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,259.59890	1,402.290	20.39	0.9930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		2.39890	1.390	20.39	0.0070	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,229.81270	1,372.401	20.17	0.9925	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		2.61270	1.501	20.17	0.0075	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,180.21630	1,322.609	19.79	0.9914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		3.01630	1.709	19.79	0.0086	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,428.43350	1,571.681	21.30	0.9961	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		1.23350	0.782	21.30	0.0039	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,329.17000	1,472.008	20.79	0.9944	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		1.97000	1.108	20.79	0.0056	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,269.53190	1,412.255	20.46	0.9932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		2.33190	1.355	20.46	0.0068	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,468.13960	1,611.580	21.51	0.9966	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		0.93960	0.680	21.51	0.0034	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,458.20660	1,601.604	21.46	0.9964	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		1.00660	0.704	21.46	0.0036	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,448.27790	1,591.629	21.41	0.9963	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		1.07790	0.729	21.41	0.0037	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,847.24180	1,991.083	23.45	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.04180	0.183	23.45	0.0009	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,827.25050	1,971.096	23.35	0.9990	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.05050	0.196	23.35	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,527.81340	1,671.452	21.81	0.9972	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		0.61340	0.552	21.81	0.0028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,927.21890	2,071.039	23.86	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.01890	0.139	23.86	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,877.23120	2,021.065	23.60	0.9992	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.03120	0.165	23.60	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,867.23440	2,011.070	23.55	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.03440	0.171	23.55	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,077.20360	2,220.983	24.62	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.00360	0.083	24.62	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,027.20650	2,170.999	24.37	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.00650	0.099	24.37	0.0005	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,987.21000	2,131.013	24.16	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.01000	0.113	24.16	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,277.20030	2,420.942	25.65	0.9998	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	11.75	Put			0.00030	0.042	25.65	0.0002	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,227.20060	2,370.950	25.39	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.00060	0.050	25.39	0.0003	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,127.20200	2,270.970	24.88	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.00200	0.070	24.88	0.0004	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,627.20000	2,770.913	27.43	0.9999	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.00000	0.013	27.43	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,427.20000	2,570.925	26.41	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.00000	0.025	26.41	0.0001	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,417.20000	2,560.926	26.36	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.00000	0.026	26.36	0.0001	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,077.20000	3,220.901	27.91	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.001	27.91	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,027.20000	3,170.901	27.91	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.00000	0.001	27.91	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,827.20020	4,970.900	27.79	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00020	0.000	27.79	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,777.20030	4,920.900	27.79	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00030	0.000	27.79	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,827.20000	2,970.905	27.93	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.00000	0.005	27.93	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,877.20020	5,020.900	27.79	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00020	0.000	27.79	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00000	0.000	35.58	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,742.80000	6,599.100	35.58	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			1.76710	2.217	19.54	0.0113	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,544.56710	1,401.317	19.54	0.9887	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			1.03260	1.221	20.63	0.0063	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,773.83260	1,630.321	20.63	0.9937	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.26160	0.259	23.95	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,473.06160	2,329.359	23.95	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			10.72800	15.557	17.94	0.0675	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			983.52800	844.657	17.94	0.9325	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			3.94280	5.587	18.76	0.0267	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,276.74280	1,134.687	18.76	0.9733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			2.63230	3.682	19.09	0.0182	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,395.43230	1,252.782	19.09	0.9818	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			18.68200	27.277	17.48	0.1105	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			821.48200	686.377	17.48	0.8895	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			18.08900	26.397	17.51	0.1074	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			830.88900	695.497	17.51	0.8926	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			11.84160	17.197	17.86	0.0738	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			954.64160	816.297	17.86	0.9262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			52.56430	76.323	16.63	0.2604	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			525.36430	405.423	16.63	0.7396	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			28.31350	41.443	17.14	0.1579	0.00	0	500

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	14.70	Put		701.11350	570.543	17.14	0.8421	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		24.13500	35.347	17.27	0.1380	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		746.93500	614.447	17.27	0.8620	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		93.85740	133.897	16.11	0.4005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		366.65740	262.997	16.11	0.5995	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		77.00600	110.660	16.29	0.3475	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		419.80600	309.760	16.29	0.6525	0.00	0	8,000
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.51450	0.360	28.12	0.0012	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,818.21450	3,674.260	28.12	0.9988	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,912.32120	3,056.114	23.92	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.02120	0.014	23.92	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,902.32140	3,046.114	23.86	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.02140	0.014	23.86	0.0001	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		202.21650	264.009	15.92	0.5390	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		299.91650	217.909	15.92	0.4610	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,252.31530	3,396.108	25.99	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.01530	0.008	25.99	0.0000	0.00	0	300
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		292.26740	373.938	15.88	0.6544	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		207.46740	145.338	15.88	0.3456	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		286.93900	367.691	15.89	0.6483	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		212.13900	149.091	15.89	0.3517	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		337.21900	426.180	15.82	0.7027	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		172.41900	117.580	15.82	0.2973	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call		331.37380	419.432	15.83	0.6968	0.00	0	10,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		176.57380	120.832	15.83	0.3032	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call		297.66040	380.249	15.88	0.6606	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		202.86040	141.649	15.88	0.3394	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		641.70220	759.467	15.24	0.8717	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		69.20220	43.267	15.24	0.1283	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		353.56850	440.366	15.56	0.6798	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		201.06850	144.166	15.56	0.3202	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		487.16420	584.701	15.05	0.7326	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		178.16420	130.501	15.05	0.2674	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,198.02710	1,337.151	14.74	0.9668	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		16.42710	10.251	14.74	0.0332	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		755.16140	873.198	14.60	0.8350	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		107.06140	77.998	14.60	0.1650	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		238.58580	289.237	15.70	0.4348	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		570.48580	474.037	15.70	0.5652	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		98.97340	121.581	17.20	0.2159	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,110.87340	986.381	17.20	0.7841	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,205.34050	1,343.807	14.53	0.9496	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		27.24050	18.607	14.53	0.0504	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,078.75970	1,213.477	14.55	0.9281	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		40.65970	28.277	14.55	0.0719	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		80.28520	98.675	17.54	0.1804	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,252.18520	1,123.475	17.54	0.8196	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,350.65830	2,497.148	18.42	0.9945	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			2.55830	1.948	18.42	0.0055	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			596.58830	698.993	14.81	0.7490	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			183.48830	138.293	14.81	0.2510	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			323.49500	388.915	15.32	0.5305	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			430.39500	348.215	15.32	0.4695	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,591.35680	2,739.963	18.55	0.9938	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			3.45680	2.563	18.55	0.0062	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			111.80400	131.965	17.80	0.2055	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,323.90400	1,194.565	17.80	0.7945	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			392.80640	457.746	15.48	0.5356	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			487.50640	401.946	15.48	0.4644	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			212.01120	247.540	16.73	0.3352	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			916.71120	801.741	16.73	0.6648	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			570.58600	659.892	15.07	0.6730	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			295.28600	234.092	15.07	0.3270	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			115.80430	133.312	18.31	0.1910	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,535.50430	1,401.812	18.31	0.8090	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,427.26650	2,576.724	17.64	0.9884	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			6.96650	5.224	17.64	0.0116	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			869.63070	985.610	14.73	0.8113	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			149.33070	114.110	14.73	0.1887	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			246.95310	286.095	16.58	0.3655	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			866.65310	754.595	16.58	0.6345	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			614.64980	704.456	15.03	0.6780	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			304.44980	242.456	15.03	0.3220	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			324.81530	374.695	16.05	0.4437	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			694.61530	592.695	16.05	0.5563	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,758.57800	1,902.494	15.67	0.9544	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			30.77800	23.694	15.67	0.0456	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,475.47290	2,624.044	17.34	0.9843	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			10.17290	7.944	17.34	0.0157	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,445.96710	2,594.426	17.27	0.9835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			10.66710	8.326	17.27	0.0165	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,367.40110	2,515.535	17.08	0.9814	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			12.10110	9.435	17.08	0.0186	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,218.46320	3,368.541	19.17	0.9951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			3.16320	2.441	19.17	0.0049	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,722.12860	2,871.455	17.94	0.9893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			6.82860	5.355	17.94	0.0107	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,672.69880	2,821.897	17.82	0.9884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			7.39880	5.797	17.82	0.0116	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			4.19780	4.911	24.86	0.0079	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,968.89780	5,818.811	24.86	0.9921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			102.60910	116.472	19.27	0.1536	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	16.15	Put			1,987.30910	1,850.372	19.27	0.8464	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			77.36260	87.417	19.88	0.1185	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,312.06260	2,171.317	19.88	0.8815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			63.61470	71.615	20.32	0.0987	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,548.31470	2,405.515	20.32	0.9013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			161.84230	183.500	18.21	0.2298	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,496.54230	1,367.400	18.21	0.7702	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			143.17060	162.410	18.53	0.2063	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,627.87060	1,496.310	18.53	0.7937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			106.03580	120.416	19.19	0.1583	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,950.73580	1,814.316	19.19	0.8417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			259.22870	295.439	17.02	0.3448	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,023.92870	909.339	17.02	0.6552	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			215.63520	245.351	17.48	0.2953	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			1,200.33520	1,079.251	17.48	0.7047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			212.08240	241.268	17.52	0.2911	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,216.78240	1,095.168	17.52	0.7089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			343.21550	391.304	16.35	0.4315	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			777.91550	675.204	16.35	0.5685	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			328.87280	375.004	16.45	0.4175	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			813.57280	708.904	16.45	0.5825	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			289.37930	330.019	16.76	0.3772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			924.07930	813.919	16.76	0.6228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			478.23400	546.034	15.62	0.5513	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			522.93400	439.934	15.62	0.4487	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			407.05250	463.628	15.94	0.4910	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			641.75250	547.528	15.94	0.5090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			376.99790	429.628	16.12	0.4637	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			701.69790	603.528	16.12	0.5363	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			574.06170	653.870	15.36	0.6199	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			408.76170	337.770	15.36	0.3801	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			525.88460	600.643	15.48	0.5871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			460.58460	384.543	15.48	0.4129	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			521.24780	595.507	15.49	0.5839	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			465.94780	389.407	15.49	0.4161	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			763.51390	860.903	14.93	0.7289	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			258.21390	204.803	14.93	0.2711	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			658.21440	746.266	15.15	0.6719	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			332.91440	270.166	15.15	0.3281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			625.62400	710.571	15.23	0.6525	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			360.32400	294.470	15.23	0.3475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			900.65400	1,011.824	14.80	0.7890	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			185.35400	145.724	14.80	0.2110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			846.60630	952.201	14.83	0.7671	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			211.30630	166.100	14.83	0.2329	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			769.69840	867.603	14.92	0.7319	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		254.39840	201.503	14.92	0.2681	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,167.76260	1,293.399	14.68	0.8715	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		102.46260	77.299	14.68	0.1285	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,119.52870	1,242.923	14.71	0.8590	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		114.22870	86.823	14.71	0.1410	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		936.61160	1,050.039	14.79	0.8022	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		171.31160	133.940	14.79	0.1978	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,512.61030	1,652.843	14.96	0.9318	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		47.31030	36.743	14.96	0.0682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,378.23240	1,512.032	14.60	0.9159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		62.93240	45.932	14.60	0.0841	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,250.18970	1,379.324	14.65	0.8907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		84.88970	63.224	14.65	0.1093	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,026.17010	2,172.314	16.24	0.9686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		20.87010	16.214	16.24	0.0314	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,747.80420	1,891.327	15.55	0.9522	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		32.50420	25.227	15.55	0.0478	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,568.55980	1,709.687	15.10	0.9373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		43.25980	33.587	15.10	0.0627	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,230.36880	2,377.829	16.74	0.9771	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		15.06880	11.729	16.74	0.0229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,220.60560	2,368.012	16.72	0.9767	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		15.30560	11.912	16.72	0.0233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		2,171.84470	2,318.970	16.60	0.9749	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		16.54470	12.870	16.60	0.0251	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,328.18590	2,476.142	16.98	0.9803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		12.88590	10.042	16.98	0.0197	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,279.23600	2,426.953	16.86	0.9787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		13.93600	10.853	16.86	0.0213	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		2,240.13550	2,387.648	16.77	0.9774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		14.83550	11.548	16.77	0.0226	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		372.37790	423.266	16.24	0.4542	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		731.97790	632.266	16.24	0.5458	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		1,064.53680	1,184.216	14.76	0.8398	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		134.13680	103.216	14.76	0.1602	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		853.16240	955.589	14.88	0.7536	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		235.26240	187.489	14.88	0.2464	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		300.20190	339.596	16.91	0.3721	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		982.30190	871.496	16.91	0.6279	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		256.48120	288.211	17.46	0.3176	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		1,203.48120	1,085.511	17.46	0.6824	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		150.91280	169.473	18.90	0.2000	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		1,807.91280	1,676.773	18.90	0.8000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		2,514.26400	2,661.530	16.70	0.9832	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		11.26400	8.830	16.70	0.0168	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call		989.70860	1,100.692	14.77	0.7973	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			186.70860	147.992	14.77	0.2027	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			766.92190	850.762	15.21	0.6690	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			383.72190	319.362	15.21	0.3310	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			278.33560	308.174	17.82	0.3118	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,345.13560	1,226.774	17.82	0.6882	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,086.18780	1,193.135	14.79	0.7908	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			212.88780	172.235	14.79	0.2092	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			257.84610	283.269	18.30	0.2816	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,544.54610	1,422.369	18.30	0.7184	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			171.96220	189.115	19.43	0.1974	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,088.66220	1,958.215	19.43	0.8026	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,587.25970	2,731.682	15.86	0.9809	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			13.95970	10.782	15.86	0.0191	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			686.99310	757.630	15.69	0.5921	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			558.59310	482.530	15.69	0.4079	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			318.51900	348.396	17.97	0.3221	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,420.11900	1,303.296	17.97	0.6779	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,187.77530	1,291.018	14.76	0.7874	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			236.67530	194.518	14.76	0.2126	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			259.13720	281.709	19.18	0.2529	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,938.03720	1,815.209	19.18	0.7471	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			189.37220	204.754	20.05	0.1909	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,438.27220	2,308.254	20.05	0.8091	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,667.45770	2,808.247	14.96	0.9801	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			16.35770	11.747	14.96	0.0199	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,311.46720	2,448.566	14.67	0.9596	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			34.46720	26.566	14.67	0.0404	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			401.67400	434.571	17.84	0.3600	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,374.67400	1,262.571	17.84	0.6400	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,382.83310	1,492.659	14.66	0.8279	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			188.13310	152.859	14.66	0.1721	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,375.39590	1,484.897	14.66	0.8260	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			190.69590	155.097	14.66	0.1740	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,367.97930	1,477.160	14.67	0.8241	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			193.27930	157.360	14.67	0.1759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,395.24440	1,505.355	14.65	0.8275	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			190.14440	155.055	14.65	0.1725	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,387.81610	1,497.603	14.66	0.8256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			192.71610	157.303	14.66	0.1744	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,244.26820	1,347.452	14.82	0.7859	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			249.16820	207.152	14.82	0.2141	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,223.57840	1,325.744	14.85	0.7796	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			258.47840	215.444	14.85	0.2204	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,463.14770	1,576.103	14.58	0.8440	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			168.04770	135.803	14.58	0.1560	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			555.01730	602.922	16.89	0.4627	0.00	0	330

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	Put			989.91730	892.622	16.89	0.5373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			534.17620	580.076	17.02	0.4487	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			1,039.07620	939.776	17.02	0.5513	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,380.41140	1,489.875	14.67	0.8237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			195.31140	159.575	14.67	0.1763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			242.37650	260.655	19.76	0.2253	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,277.27650	2,150.355	19.76	0.7747	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			210.70680	225.748	20.18	0.1982	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,525.60680	2,395.448	20.18	0.8018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			579.95590	630.234	16.74	0.4791	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			934.85590	839.934	16.74	0.5209	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			186.59350	199.192	20.55	0.1770	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,751.49350	2,618.891	20.55	0.8230	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			126.13760	128.194	22.63	0.1147	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,801.03760	3,657.894	22.63	0.8853	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			282.81600	305.241	19.32	0.2587	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,017.71600	1,894.941	19.32	0.7413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,696.51980	1,820.583	14.59	0.8879	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			111.41980	90.283	14.59	0.1121	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,621.45350	1,743.205	14.59	0.8753	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			126.35350	102.905	14.59	0.1247	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			198.68260	212.503	20.35	0.1877	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,633.58260	2,502.203	20.35	0.8123	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,368.34430	2,506.103	14.63	0.9612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			33.24430	25.803	14.63	0.0388	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,294.26430	1,398.042	14.89	0.7848	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			260.36430	218.342	14.89	0.2152	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			263.62710	281.275	19.89	0.2313	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,349.72710	2,221.575	19.89	0.7687	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			217.06260	230.085	20.51	0.1932	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,723.16260	2,590.385	20.51	0.8068	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,750.01100	2,891.860	14.19	0.9801	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			16.11100	12.160	14.19	0.0199	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,388.17000	1,493.016	14.99	0.7840	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			279.07000	237.316	14.99	0.2160	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			264.76140	277.462	20.62	0.2122	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,785.66140	2,651.762	20.62	0.7878	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			233.60060	243.241	21.08	0.1881	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,074.50060	2,937.541	21.08	0.8119	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,824.75550	2,967.384	13.50	0.9811	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			15.65550	11.684	13.50	0.0189	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,046.47450	2,172.190	14.11	0.9102	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			98.57450	77.090	14.11	0.0898	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			564.80790	600.276	18.00	0.4056	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,436.90790	1,325.176	18.00	0.5944	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			267.80330	273.922	21.39	0.1953	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	26/08/2016	Foreign Exchange Option	17.70	Put			3,281.00330	3,139.522	21.39	0.8047	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			253.77430	255.683	21.80	0.1822	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,496.97430	3,351.283	21.80	0.8178	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,901.46010	3,046.089	12.99	0.9815	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			14.66010	11.689	12.99	0.0185	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,482.82020	1,588.076	15.03	0.7845	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			296.02020	253.676	15.03	0.2155	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,384.41930	1,483.788	15.19	0.7497	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			368.71930	320.088	15.19	0.2503	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			285.88220	291.146	21.45	0.2013	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,310.18220	3,167.446	21.45	0.7987	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			281.99820	285.277	21.53	0.1975	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,366.29820	3,221.577	21.53	0.8025	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,516.27940	1,621.562	15.01	0.7854	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			300.57940	257.862	15.01	0.2146	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,340.52520	1,437.523	15.27	0.7352	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			399.52520	348.423	15.27	0.2648	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			332.10070	343.871	20.82	0.2338	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,911.10070	2,774.771	20.82	0.7662	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,691.88840	1,800.711	14.75	0.8218	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			242.38840	202.711	14.75	0.1782	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,684.98710	1,793.447	14.77	0.8201	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			245.48710	205.447	14.77	0.1799	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,677.78410	1,786.206	14.79	0.8184	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			248.28410	208.206	14.79	0.1816	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			331.76790	342.343	21.09	0.2274	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,081.66790	2,943.543	21.09	0.7726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			311.46280	320.217	21.38	0.2137	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,261.36280	3,121.417	21.38	0.7863	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,703.37440	1,812.445	14.74	0.8221	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			243.27440	203.645	14.74	0.1779	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,696.48210	1,805.194	14.75	0.8204	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			246.38210	206.394	14.75	0.1796	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,689.27850	1,797.966	14.77	0.8187	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			249.17850	209.166	14.77	0.1813	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,738.19780	1,849.045	14.65	0.8306	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			228.09780	190.245	14.65	0.1694	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			294.97080	294.486	22.41	0.1909	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,771.07080	3,621.286	22.41	0.8091	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			286.48380	284.958	22.75	0.1840	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,922.58380	3,771.758	22.75	0.8160	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,986.85210	3,135.161	12.58	0.9816	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			12.95210	11.961	12.58	0.0184	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,584.42610	1,690.106	15.01	0.7869	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			310.52610	266.906	15.01	0.2131	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			312.95990	309.699	23.58	0.1849	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,314.95990	4,160.899	23.58	0.8151	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,060.71180	3,210.782	12.27	0.9820	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		12.71180	11.982	12.27	0.0180	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,669.26910	1,775.600	15.00	0.7892	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		321.26910	276.800	15.00	0.2108	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		316.64410	313.863	23.42	0.1878	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,238.64410	4,085.063	23.42	0.8122	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,148.45030	3,300.405	12.02	0.9819	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		13.05030	12.505	12.02	0.0181	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,767.93300	1,867.753	14.81	0.7942	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		332.53300	279.853	14.81	0.2058	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		344.10230	341.105	24.63	0.1863	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,808.70230	4,653.205	24.63	0.8137	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,427.07300	2,558.909	12.54	0.9282	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		85.37300	65.409	12.54	0.0718	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,418.90030	2,550.399	12.56	0.9270	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		87.20030	66.899	12.56	0.0730	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,410.75280	2,541.910	12.59	0.9258	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		89.05280	68.410	12.59	0.0742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,967.12550	2,075.430	14.73	0.8227	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		280.92550	237.630	14.73	0.1773	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,835.09210	1,942.862	15.02	0.7937	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		338.89210	295.062	15.02	0.2063	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		336.32210	343.509	24.80	0.1822	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,143.09990	4,998.439	24.80	0.8209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,210.50530	3,361.588	12.03	0.9808	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		14.30530	13.788	12.03	0.0192	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,090.12210	4,945.709	24.80	0.8178	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,980.83370	2,089.345	14.69	0.8258	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		274.63370	231.545	14.69	0.1742	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,974.23680	2,082.377	14.71	0.8242	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		278.03680	234.577	14.71	0.1758	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		329.29990	336.239	24.80	0.1791	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,215.37980	1,275.121	17.94	0.5468	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,316.07980	1,226.421	17.94	0.4532	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,211.95610	1,271.696	17.95	0.5456	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,322.65610	1,232.996	17.95	0.4544	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,208.53840	1,268.284	17.97	0.5444	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,329.23840	1,239.584	17.97	0.4556	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put		0.00000	1,338.468	18.24	0.4368	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call		0.00000	1,494.734	18.25	0.5621	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put		0.00000	1,345.034	18.25	0.4379	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call		0.00000	1,491.311	18.27	0.5610	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put		0.00000	1,351.611	18.27	0.4390	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call		0.00000	1,498.168	18.24	0.5632	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>2,039,880</b>
<b>Total \$ / R</b>											<b>417,177,369.30</b>	<b>29,279</b>	<b>2,777,087</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			14.17090		14.02720			0.0000	283,418.00	20	1,115
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.41610		14.26530			0.0000	389,234.70	27	373
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.64030		14.49510			0.0000	73,201.50	5	184
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.89880		14.75010			0.0000	0.00	0	55
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			15.14780		15.00000			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>745,854.20</b>	<b>52</b>	<b>1,727</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			0.10790	5.927	25.13	0.0003	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			216,720.12240	231,096.131	25.08	0.9997	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			0.12240	6.131	25.08	0.0003	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			218,720.09500	233,095.729	25.19	0.9997	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			0.09500	5.729	25.19	0.0003	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			217,720.10790	232,095.927	25.13	0.9997	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			190,078.04290	204,588.266	15.93	0.9621	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			2,548.04290	1,978.266	15.93	0.0379	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			189,117.29070	203,618.681	15.91	0.9615	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			2,587.29070	2,008.681	15.91	0.0385	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			188,157.11820	202,649.549	15.89	0.9609	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			2,627.11820	2,039.549	15.89	0.0391	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			128,631.62970	139,151.310	14.77	0.7982	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			23,121.62970	19,121.310	14.77	0.2018	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			127,924.75590	138,411.054	14.78	0.7961	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			23,414.75590	19,381.054	14.78	0.2039	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			127,220.32650	137,672.862	14.79	0.7941	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			23,710.32650	19,642.862	14.79	0.2059	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			81,697.39190	86,971.696	17.13	0.5118	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			107,687.39190	98,091.696	17.13	0.4882	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			82,362.21170	87,693.559	17.10	0.5151	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			106,352.21170	96,813.559	17.10	0.4849	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			82,028.72050	87,331.763	17.12	0.5135	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			107,018.72050	97,451.763	17.12	0.4865	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			0.00000	114,471.675	17.14	0.5587	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			0.00000	98,691.675	17.14	0.4413	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			0.00000	114,100.436	17.16	0.5572	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			0.00000	99,320.436	17.16	0.4428	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			0.00000	113,730.201	17.18	0.5558	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			0.00000	99,950.201	17.18	0.4442	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>745,854.20</b>	<b>52</b>	<b>1,727</b>
£ / R	On	11/12/2015			21.37970		21.13880			0.0000	54,774,791.40	2,562	40,121

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/01/2016	Foreign Exchange Future			22.42650		22.17890			0.0000	291,544.50	13	15
£ / R	On	29/02/2016	Foreign Exchange Future			22.43870		22.19040			0.0000	0.00	0	47
£ / R	On	14/03/2016	Foreign Exchange Future			21.75530		21.50390			0.0000	4,677,389.50	215	9,422
£ / R	On	13/06/2016	Foreign Exchange Future			22.09860		21.85720			0.0000	66,295.80	3	425
£ / R	On	08/09/2016	Foreign Exchange Future			22.45550		22.21100			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.50150		22.25660			0.0000	0.00	0	200
£ / R	On	19/12/2016	Foreign Exchange Future			22.89420		22.64000			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>59,810,021.20</b>	<b>2,793</b>	<b>50,230</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,268.80450	3,509.701	19.74	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.00450	0.001	19.74	0.0000	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,978.83260	3,219.710	20.11	1.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.03260	0.010	20.11	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,649.02330	2,889.781	20.54	0.9997	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.22330	0.081	20.54	0.0003	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,639.03560	2,879.786	20.55	0.9996	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.23560	0.086	20.55	0.0004	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,629.04840	2,869.791	20.57	0.9996	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.24840	0.091	20.57	0.0004	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,743.72800	1,982.750	20.09	0.9901	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			4.92800	3.050	20.09	0.0099	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,152.09310	1,388.247	16.95	0.9711	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			13.29310	8.547	16.95	0.0289	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,035.91730	1,270.412	16.32	0.9636	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			17.11730	10.712	16.32	0.0364	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			933.48680	1,162.960	15.74	0.9548	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			24.68680	13.260	15.74	0.0452	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			842.68340	1,067.316	15.50	0.9415	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			33.88340	17.616	15.50	0.0585	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			497.42110	687.408	14.76	0.8371	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			108.62110	57.708	14.76	0.1629	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			482.87560	670.501	14.73	0.8299	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			114.07560	60.801	14.73	0.1701	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			454.40640	637.115	14.66	0.8147	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			125.60640	67.415	14.66	0.1853	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			226.57670	348.601	13.97	0.6191	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			287.77670	168.901	13.97	0.3809	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			167.64120	262.304	13.85	0.5249	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			378.84120	232.604	13.85	0.4751	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			121.24840	195.296	14.01	0.4299	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			482.44840	315.596	14.01	0.5701	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			56.48960	96.088	14.35	0.2535	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			737.68960	536.388	14.35	0.7465	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			4.38810	5.406	18.49	0.0182	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,065.58810	1,825.706	18.49	0.9818	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			88.17870	54.135	13.56	0.1013	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,177.07870	1,390.635	13.56	0.8987	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			753.74960	885.618	14.54	0.6117	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			593.34960	476.918	14.54	0.3883	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,366.17800	2,613.120	15.08	0.9403	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			52.27800	47.820	15.08	0.0597	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,356.51350	2,603.424	15.05	0.9398	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			52.61350	48.124	15.05	0.0602	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,346.85170	2,593.729	15.02	0.9394	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			52.95170	48.429	15.02	0.0606	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,750.37110	1,937.885	14.58	0.7742	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			383.17110	329.285	14.58	0.2258	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,743.23820	1,930.409	14.57	0.7729	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			386.03820	331.809	14.57	0.2271	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,736.11530	1,922.952	14.57	0.7715	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			388.91530	334.352	14.57	0.2285	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,734.01500	1,897.083	15.05	0.6905	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,281.38990	1,151.550	15.69	0.4486	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			425.33060	459.814	19.01	0.2269	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,064.33060	3,854.314	19.01	0.7731	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			723.01500	641.583	15.05	0.3095	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,230.19970	1,345.890	15.67	0.5539	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,269.19970	1,140.390	15.67	0.4461	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,226.28440	1,341.464	15.68	0.5527	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,275.28440	1,145.964	15.68	0.4473	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,222.38990	1,337.050	15.69	0.5514	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,018.83280	1,109.467	16.33	0.4715	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,752.23280	1,597.967	16.33	0.5285	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,015.74790	1,106.086	16.34	0.4704	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,759.14790	1,604.586	16.34	0.5296	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,012.66540	1,102.724	16.34	0.4693	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,766.06540	1,611.224	16.34	0.5307	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			0.00000	1,642.650	16.07	0.5608	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			0.00000	1,378.450	16.07	0.4392	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			0.00000	1,638.511	16.08	0.5597	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			0.00000	1,384.311	16.08	0.4403	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			0.00000	1,634.374	16.09	0.5587	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			0.00000	1,390.174	16.09	0.4413	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>59,810,021.20</b>	<b>2,793</b>	<b>174,938</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11553		0.11444			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11764		0.11668			0.0000	0.00	0	1,422
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11980		0.11890			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12237		0.12000			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 ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>9,412</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call		2,443.60630	2,553.005	30.02	1.0000	0.00	0	0	
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put		0.00630	0.005	30.02	0.0000	0.00	0	0	
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call		1,443.85230	1,553.056	20.79	0.9996	0.00	0	0	
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put		0.25230	0.056	20.79	0.0004	0.00	0	0	
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call		464.28870	561.406	14.78	0.9452	0.00	0	0	
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put		20.68870	8.406	14.78	0.0548	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call		278.46780	300.028	15.65	0.4254	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put		610.76780	536.028	15.65	0.5746	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call		1,677.05630	1,771.987	14.95	0.9783	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put		9.35630	7.987	14.95	0.0217	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call		795.77480	862.533	14.38	0.8133	0.00	0	0	
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put		128.07480	98.533	14.38	0.1867	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call		272.11290	283.590	18.26	0.2963	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put		1,382.21290	1,303.290	18.26	0.7037	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call		1,079.89710	1,141.791	14.96	0.7952	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put		189.99710	161.491	14.96	0.2048	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call		532.01010	561.803	16.11	0.5184	0.00	0	0	
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put		642.11010	581.503	16.11	0.4816	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call		0.00000	1,449.680	15.61	0.7953	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put		0.00000	213.080	15.61	0.2047	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call		0.00000	850.490	16.61	0.5812	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put		0.00000	613.890	16.61	0.4188	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call		0.00000	511.994	18.44	0.3901	0.00	0	0	
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put		0.00000	1,275.394	18.44	0.6099	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>9,412</b>
€ / R	On	11/12/2015	Foreign Exchange Future			14.99200	14.92870			0.0000	17,210,816.00	1,148	84,357	
€ / R	On	29/12/2015	Foreign Exchange Future			15.04420	14.98420			0.0000	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Future			15.13910	15.07520			0.0000	0.00	0	0	
€ / R	On	29/01/2016	Foreign Exchange Future			15.14710	15.08270			0.0000	0.00	0	0	
€ / R	On	19/02/2016	Foreign Exchange Future			15.16180	15.09610			0.0000	0.00	0	0	
€ / R	On	14/03/2016	Foreign Exchange Future			15.29400	15.22570			0.0000	11,470,500.00	750	34,492	
€ / R	On	13/06/2016	Foreign Exchange Future			15.57510	15.51530			0.0000	0.00	0	4,389	
€ / R	On	19/09/2016	Foreign Exchange Future			15.91020	15.84670			0.0000	0.00	0	700	
€ / R	On	19/12/2016	Foreign Exchange Future			16.23560	16.16860			0.0000	0.00	0	4,500	
<b>Total € / R Future</b>												<b>28,681,316.00</b>	<b>1,898</b>	<b>128,438</b>
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		866.32880	804.886	16.66	0.9266	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call		3.64950	3.819	19.00	0.0179	0.00	0	25,000	
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put		1,384.94950	1,321.819	19.00	0.9821	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		2.24080	2.333	19.83	0.0111	0.00	0	6,877	

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	16.50	Put		1,573.54080	1,510.334	19.83	0.9889	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		242.86320	203.341	15.50	0.5083	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		149.54450	171.865	15.54	0.4673	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		260.84450	219.865	15.54	0.5327	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		74.00330	86.114	15.89	0.2826	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		435.30330	384.114	15.89	0.7174	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		15.02880	16.886	16.66	0.0734	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put		137.86220	109.975	15.34	0.3382	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		169.96050	194.813	15.48	0.5081	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		231.26050	192.813	15.48	0.4919	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		165.72300	189.997	15.49	0.4999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		237.02300	197.997	15.49	0.5001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		161.56320	185.341	15.50	0.4917	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		5.39800	4.195	17.78	0.0202	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		906.09850	967.694	16.72	0.9721	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		7.39850	5.694	16.72	0.0279	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		648.13160	705.175	14.96	0.9363	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		19.43160	13.175	14.96	0.0637	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call		266.56220	301.975	15.34	0.6618	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.01420	0.000	27.57	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,879.26990	1,942.426	23.19	0.9980	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.56990	0.426	23.19	0.0020	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,083.50490	1,145.748	18.19	0.9821	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		4.80490	3.748	18.19	0.0179	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,034.09800	1,096.195	17.78	0.9798	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,978.71420	4,042.000	27.57	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call		75.80070	85.999	16.54	0.2061	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put		791.60070	741.799	16.54	0.7939	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call		163.69210	182.783	15.87	0.3730	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put		479.49210	438.583	15.87	0.6270	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		637.40060	683.441	14.78	0.7320	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		172.20060	154.341	14.78	0.2680	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		630.67320	676.439	14.79	0.7282	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		175.47320	157.339	14.79	0.2718	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		623.98540	669.480	14.79	0.7244	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		178.78540	160.380	14.79	0.2756	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		487.70850	526.858	14.90	0.6357	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		262.50850	237.758	14.90	0.3643	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		448.77040	485.812	14.93	0.6062	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		293.57040	266.712	14.93	0.3938	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		354.86190	384.272	15.13	0.5115	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		422.16190	387.172	15.13	0.4885	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		225.29520	244.925	15.67	0.3689	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		662.59520	617.825	15.67	0.6311	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		324.11260	348.246	15.47	0.4325	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		628.01260	586.446	15.47	0.5675	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			160.77790	171.671	16.45	0.2479	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			1,124.67790	1,069.871	16.45	0.7521	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,445.23960	1,506.259	14.71	0.8976	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			69.53960	62.259	14.71	0.1024	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			260.41090	275.844	16.33	0.3233	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,034.71090	981.844	16.33	0.6767	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,199.54970	2,265.231	16.59	0.9631	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			23.84970	21.231	16.59	0.0369	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,054.49250	2,119.634	16.19	0.9555	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			28.79250	25.634	16.19	0.0445	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			595.75880	633.816	15.13	0.5930	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			420.05880	389.816	15.13	0.4070	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			200.19740	210.911	16.79	0.2594	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,274.49740	1,216.911	16.79	0.7406	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			272.16780	288.501	16.26	0.3351	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			996.46780	944.501	16.26	0.6649	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			859.40440	908.075	14.79	0.7299	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			233.70440	214.075	14.79	0.2701	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			228.31320	241.196	16.56	0.2899	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,152.61320	1,097.196	16.56	0.7101	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			643.16930	683.404	15.06	0.6211	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			377.46930	349.404	15.06	0.3789	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,316.84260	1,376.119	14.72	0.8716	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			91.14260	82.119	14.72	0.1284	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			451.25710	480.266	15.41	0.4935	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			595.55710	556.266	15.41	0.5065	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,291.72730	1,350.625	14.72	0.8660	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			96.02730	86.625	14.72	0.1340	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,308.44910	1,367.601	14.72	0.8698	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			92.74910	83.601	14.72	0.1302	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			676.25090	717.927	15.01	0.6398	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			350.55090	323.927	15.01	0.3602	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,325.25950	1,384.660	14.72	0.8735	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			89.55950	80.660	14.72	0.1265	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			561.05750	579.025	16.20	0.4432	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,005.75750	963.925	16.20	0.5568	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,502.24460	1,550.705	14.59	0.8181	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			837.20170	868.253	15.33	0.5935	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			581.90170	553.153	15.33	0.4065	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			186.94460	175.605	14.59	0.1819	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			846.86620	878.278	15.31	0.5980	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			571.56620	543.178	15.31	0.4020	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			842.02190	873.251	15.32	0.5958	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			576.72190	548.151	15.32	0.4042	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			461.91750	438.010	14.94	0.2987	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,352.46910	1,391.972	14.94	0.6995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			465.76910	441.772	14.94	0.3005	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,364.78040	1,404.463	14.93	0.7030	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			458.08040	434.263	14.93	0.2970	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,358.61750	1,398.210	14.94	0.7013	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			842.99720	856.422	17.48	0.4361	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,664.39720	1,610.822	17.48	0.5639	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			840.32310	853.591	17.50	0.4349	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,671.72310	1,617.991	17.50	0.5651	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			837.65350	850.778	17.51	0.4337	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,679.05350	1,625.178	17.51	0.5663	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>28,681,316.00</b>	<b>1,898</b>	<b>539,792</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.25120		10.13810			0.0000	5,125,600.00	500	13,847
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.29730		10.18300			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.37850		10.26060			0.0000	5,448,712.50	525	7,518
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.49900		10.38380			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.64180		10.52510			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			10.78420		10.67000			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>10,574,312.50</b>	<b>1,025</b>	<b>22,118</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			543.92870	654.305	15.97	0.9761	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			5.82870	3.105	15.97	0.0239	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			840.05000	952.335	19.50	0.9919	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			1.95000	1.135	19.50	0.0081	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,888.10000	3,001.208	42.44	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.009	42.44	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			98.22300	148.944	14.24	0.5725	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			160.12300	97.744	14.24	0.4275	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,838.10000	2,951.209	41.69	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.009	41.69	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,788.10000	2,901.209	40.93	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.009	40.93	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			332.33280	414.202	12.77	0.7711	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			99.33280	66.902	12.77	0.2289	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			325.56120	406.619	12.77	0.7647	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			102.56120	69.319	12.77	0.2353	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			318.86270	399.100	12.76	0.7583	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			105.86270	71.800	12.76	0.2417	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			44.03820	31.939	12.41	0.0939	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,178.98170	1,070.766	14.38	0.8748	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			812.21270	918.609	12.43	0.9107	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			41.61270	30.109	12.43	0.0893	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			803.41050	909.512	12.42	0.9084	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			42.81050	31.012	12.42	0.0916	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			794.63820	900.439	12.41	0.9061	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			556.03380	649.536	12.04	0.8161	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			95.43380	71.036	12.04	0.1839	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			214.09580	261.160	11.95	0.5005	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			353.49580	282.660	11.95	0.4995	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			39.58170	49.266	14.38	0.1252	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			259.24650	217.157	12.60	0.3224	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			554.75130	628.757	12.59	0.6853	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			250.95130	209.757	12.59	0.3147	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			548.87800	622.435	12.60	0.6815	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			255.07800	213.435	12.60	0.3185	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			543.04650	616.157	12.60	0.6776	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			680.90410	745.429	13.30	0.6570	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			365.80410	313.629	13.30	0.3430	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			691.76990	757.046	13.28	0.6632	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			356.66990	305.246	13.28	0.3368	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			686.32050	751.221	13.29	0.6601	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			361.22050	309.421	13.29	0.3399	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			0.00000	563.270	14.11	0.4395	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			0.00000	682.990	14.12	0.5580	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			0.00000	568.790	14.12	0.4420	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			0.00000	678.536	14.14	0.5555	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			0.00000	574.336	14.14	0.4445	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			0.00000	687.470	14.11	0.5605	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>10,574,312.50</b>	<b>1,025</b>	<b>23,321</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.63340		10.52860			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.81670		10.70640			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			10.98630		10.88000			0.0000	0.00	0	0
<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			141.05190	199.230	13.71	0.6751	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			112.45190	65.830	13.71	0.3249	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			135.78410	192.535	13.70	0.6632	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			117.18410	69.135	13.70	0.3368	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			146.44550	206.043	13.73	0.6868	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			107.84550	62.643	13.73	0.3132	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			356.73370	287.609	12.29	0.4829	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			260.69040	303.502	12.26	0.5281	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			344.29040	276.802	12.26	0.4719	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			256.88790	298.640	12.26	0.5226	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			350.48790	281.940	12.26	0.4774	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			253.13370	294.309	12.29	0.5171	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			0.00000	496.909	13.49	0.5621	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	13/06/2016	Foreign Exchange Option	10.87	Put			0.00000	380.609	13.49	0.4379	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			0.00000	492.099	13.50	0.5585	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			0.00000	385.799	13.50	0.4415	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			0.00000	487.326	13.52	0.5549	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			0.00000	391.026	13.52	0.4451	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			167.38160		117.67940			0.0000	0.00	0	10,000
<b>Total CF CANDO CAGJ Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAGJ</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			13.84430		13.78790			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.15790		14.09640			0.0000	0.00	0	1,209
CHF / R	On	13/06/2016	Foreign Exchange Future			14.45210		14.40000			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,758</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			320.39820	276.384	16.20	0.6228	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			105.27100	117.228	16.21	0.3694	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			327.37100	282.928	16.21	0.6306	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			111.39370	124.217	16.19	0.3852	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			313.49370	269.917	16.19	0.6148	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			108.29820	120.684	16.20	0.3772	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			224.59480	235.925	17.42	0.2914	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,118.19480	1,068.025	17.42	0.7086	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			222.65450	233.847	17.44	0.2892	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,126.25450	1,075.947	17.44	0.7108	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			220.73430	231.787	17.46	0.2871	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,134.33430	1,083.887	17.46	0.7129	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			0.00000	717.288	16.19	0.5359	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			0.00000	665.188	16.19	0.4641	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			0.00000	712.944	16.20	0.5336	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			0.00000	670.844	16.20	0.4664	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			0.00000	721.656	16.18	0.5382	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			0.00000	659.556	16.18	0.4618	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>7,758</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.20270		2.17930			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.21890		2.19580			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.23790		2.22000			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 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			1,705.33450	1,933.533	21.12	0.9818	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			12.33450	6.533	21.12	0.0182	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,901.16480	2,131.379	21.82	0.9876	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			8.16480	4.379	21.82	0.0124	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,803.08120	2,032.426	21.52	0.9848	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			10.08120	5.426	21.52	0.0152	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			724.80730	610.193	15.45	0.4219	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			733.64160	844.065	15.42	0.5570	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			775.64160	655.065	15.42	0.4430	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			689.88550	794.719	15.46	0.5358	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			831.88550	705.719	15.46	0.4642	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			782.80730	899.193	15.45	0.5781	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			0.00000	911.799	15.89	0.4343	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			0.00000	1,141.433	15.91	0.5505	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			0.00000	962.433	15.91	0.4495	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			0.00000	1,093.612	15.94	0.5355	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			0.00000	1,014.612	15.94	0.4645	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			0.00000	1,190.799	15.89	0.5657	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			2.01310		2.00450			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.05540		2.04590			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.09540		2.09000			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			235.40870	194.393	17.69	0.3706	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			327.41310	366.412	17.68	0.5773	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			282.41310	235.412	17.68	0.4227	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			280.71230	315.349	17.83	0.5239	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			335.71230	284.349	17.83	0.4761	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			380.40870	425.393	17.69	0.6294	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			477.34110	501.075	19.46	0.3565	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,518.34110	1,447.075	19.46	0.6435	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			451.29640	473.781	19.55	0.3414	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,592.29640	1,519.781	19.55	0.6586	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			505.46550	530.648	19.39	0.3724	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,446.46550	1,376.648	19.39	0.6276	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			0.00000	1,221.252	18.50	0.5487	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			0.00000	1,067.252	18.50	0.4513	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			0.00000	1,175.654	18.55	0.5349	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			0.00000	1,121.654	18.55	0.4651	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			0.00000	1,131.452	18.60	0.5212	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			0.00000	1,177.452	18.60	0.4788	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			0.13850		0.13740			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13830		0.13700			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13750		0.13690			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13590		0.13630			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07120		0.07040			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06830		0.06690			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06590		0.06410			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06350		0.06180			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			9.28570		9.15880			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.38790		9.25610			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.48500		9.35710			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.60210		9.47000			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			134.21480	225.303	12.75	0.7913	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			65.41480	29.603	12.75	0.2087	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			127.88010	217.339	12.72	0.7799	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			69.08010	31.639	12.72	0.2201	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			121.70150	209.488	12.69	0.7680	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			72.90150	33.788	12.69	0.2320	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			291.38180	373.542	11.27	0.6785	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			175.28180	125.642	11.27	0.3215	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			285.69620	367.023	11.27	0.6722	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			179.59620	129.123	11.27	0.3278	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			280.07940	360.570	11.27	0.6658	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			183.97940	132.670	11.27	0.3342	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			549.82120	635.986	12.72	0.7228	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			202.72120	160.986	12.72	0.2772	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			562.33450	650.317	12.74	0.7304	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			195.23450	155.317	12.74	0.2696	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			556.05400	643.132	12.73	0.7266	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			198.95400	158.132	12.73	0.2734	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			0.00000	539.743	13.53	0.5726	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			0.00000	397.643	13.53	0.4274	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			0.00000	534.892	13.54	0.5692	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			0.00000	402.792	13.54	0.4308	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			0.00000	530.075	13.55	0.5658	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			0.00000	407.975	13.55	0.4342	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			1.05790		1.06430			0.0000	0.00	0	90
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06090		1.06730			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.06390		1.07040			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.06790		1.07000			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			24,303.14000		24,105.88000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,056.77000		24,867.01000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	11/12/2015	Foreign Exchange Future			10.05690		9.92130			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.19930		10.05770			0.0000	0.00	0	3,191
SGD / R	On	13/06/2016	Foreign Exchange Future			10.33600		10.20000			0.0000	0.00	0	0
<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			754.37850	698.250	15.30	0.9880	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			193.07850	1.350	15.30	0.0120	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			768.18350	718.086	15.44	0.9894	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			186.88350	1.186	15.44	0.0106	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			761.26320	708.165	15.37	0.9887	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			189.96320	1.265	15.37	0.0113	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			468.57970	387.684	11.93	0.6423	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			390.87970	168.384	11.93	0.3577	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			440.50160	381.645	11.94	0.6365	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			372.80160	172.345	11.94	0.3635	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			412.41210	375.668	11.94	0.6307	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			354.71210	176.368	11.94	0.3693	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			0.00000	462.511	13.04	0.5695	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			0.00000	336.511	13.04	0.4305	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			0.00000	472.547	13.01	0.5775	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			0.00000	326.547	13.01	0.4225	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			0.00000	467.510	13.03	0.5735	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			0.00000	331.510	13.03	0.4265	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			4.90320		4.86380			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.85380		4.81410			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.81070		4.77000			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			375.12830	414.247	19.47	0.9854	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			1.32830	1.047	19.47	0.0146	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			365.23690	404.318	19.22	0.9843	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			1.43690	1.118	19.22	0.0157	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			355.35560	394.394	18.97	0.9832	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			1.55560	1.194	18.97	0.0168	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			360.59890	396.151	14.52	0.8455	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			36.49890	32.351	14.52	0.1545	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			352.23060	387.580	14.47	0.8396	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			38.13060	33.780	14.47	0.1604	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			343.92540	379.064	14.41	0.8335	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			39.82540	35.264	14.41	0.1665	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			0.00000	236.836	14.87	0.5601	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			0.00000	186.136	14.87	0.4399	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			0.00000	231.407	14.85	0.5526	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			0.00000	190.707	14.85	0.4474	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			0.00000	226.052	14.82	0.5451	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			0.00000	195.352	14.82	0.4549	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			1.20990		1.18940			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.15310		1.14170			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.10420		1.11000			0.0000	0.00	0	0
<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>516988873.20</b>	<b>35,047</b>	<b>1,033,408</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>2,577,145</b>
<b>Grand Total:</b>												<b>516,988,873.20</b>	<b>35,047</b>	<b>3,610,553</b>