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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/12/2015 Foreign Exchange Future			14.35860		14.32890			0.0000	0.00	0	276
\$ / R On 10/12/2015 Foreign Exchange Future			14.36110		14.33380			0.0000	0.00	0	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.36360		14.33630			0.0000	665,221,406.80	46,313	517,665
\$ / R On 17/12/2015 Foreign Exchange Future			14.37890		14.35170			0.0000	0.00	0	0
\$ / R On 21/12/2015 Foreign Exchange Future			14.38950		14.36230			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.39210		14.36490			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.41070		14.38350			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.44720		14.42000			0.0000	43,341.60	3	4,393
\$ / R On 13/01/2016 Foreign Exchange Future			14.44980		14.42250			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.45480		14.42760			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.48500		14.45770			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.49010		14.46270			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.52540		14.49800			0.0000	0.00	0	96
\$ / R On 19/02/2016 Foreign Exchange Future			14.54310		14.51570			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.55840		14.53090			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			14.56090		14.53340			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			14.56850		14.54100			0.0000	0.00	0	133
\$ / R On 02/03/2016 Foreign Exchange Future			14.57360		14.54610			0.0000	0.00	0	0
\$ / R On 07/03/2016 Foreign Exchange Future			14.58630		14.55880			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			14.59650		14.56900			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.60430		14.57670			0.0000	672,659,453.70	46,059	145,675

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			14.60940		14.58180			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.62740		14.59970			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.64290		14.61500			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.69430		14.66620			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.71490		14.68660			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.75100		14.72240			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.79470		14.76590			0.0000	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Future			14.80500		14.77610			0.0000	0.00	0	230
\$ / R	On	06/06/2016	Foreign Exchange Future			14.82050		14.79150			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.82830		14.79930			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.83890		14.80990			0.0000	89,033.40	6	30,966
\$ / R	On	28/06/2016	Foreign Exchange Future			14.87880		14.84940			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.95590		14.92590			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.99580		14.96550			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.03570		15.00510			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.06490		15.03410			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.07020		15.03940			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.08970		15.05860			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.10090		15.06950			0.0000	0.00	0	19,372
\$ / R	On	28/09/2016	Foreign Exchange Future			15.12590		15.09420			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.20400		15.17080			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.29590		15.26100			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.34070		15.30550			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.35480		15.31970			0.0000	0.00	0	1,085
\$ / R	On	13/03/2017	Foreign Exchange Future			15.59140		15.55840			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.86760		15.83670			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,338,013,235.50</b>	<b>92,381</b>	<b>723,075</b>
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,988.91860	2,018.600	23.58	1.0000	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.01860	0.000	23.58	0.0000	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			217.53380	214.702	14.84	0.7388	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			73.73380	43.602	14.84	0.2612	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			700.73810	725.497	17.37	0.9847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			4.43810	1.897	17.37	0.0153	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			690.96380	715.620	17.31	0.9837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			4.66380	2.020	17.31	0.0163	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			681.27500	705.763	17.27	0.9827	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			4.97500	2.163	17.27	0.0173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			739.94590	765.074	17.59	0.9879	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			3.64590	1.474	17.59	0.0121	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			720.32250	745.273	17.48	0.9864	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			4.02250	1.673	17.48	0.0136	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			710.52510	735.381	17.42	0.9856	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			4.22510	1.781	17.42	0.0144	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			838.53100	864.380	18.16	0.9934	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			2.23100	0.780	18.16	0.0066	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			818.76100	844.487	18.05	0.9925	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			2.46100	0.887	18.05	0.0075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			749.77090	774.984	17.65	0.9886	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			3.47090	1.384	17.65	0.0114	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			957.54080	983.961	18.84	0.9968	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			1.24080	0.361	18.84	0.0032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			937.66780	964.010	18.73	0.9964	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1.36780	0.410	18.73	0.0036	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			897.96300	924.131	18.50	0.9954	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1.66300	0.531	18.50	0.0046	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			1,027.18300	1,053.829	19.24	0.9980	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			0.88300	0.229	19.24	0.0020	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			1,017.22680	1,043.845	19.18	0.9978	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			0.92680	0.245	19.18	0.0022	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			977.42560	1,003.917	18.95	0.9972	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			1.12560	0.317	18.95	0.0028	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,116.87180	1,143.728	19.75	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			0.57180	0.128	19.75	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,086.96070	1,113.755	19.58	0.9986	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			0.66070	0.155	19.58	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,057.06360	1,083.789	19.41	0.9983	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			0.76360	0.189	19.41	0.0017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,166.74990	1,193.692	20.03	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			0.44990	0.092	20.03	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,136.81940	1,163.712	19.86	0.9990	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			0.51940	0.112	19.86	0.0010	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,126.84500	1,153.720	19.81	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			0.54500	0.120	19.81	0.0011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,286.55430	1,313.642	20.72	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.25430	0.042	20.72	0.0004	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,236.62230	1,263.659	20.43	0.9995	0.00	0	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			0.32230	0.059	20.43	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,186.70890	1,213.681	20.15	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			0.40890	0.081	20.15	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,476.41410	1,503.616	22.12	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			0.11410	0.016	22.12	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,436.42620	1,463.616	21.57	0.9998	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			0.12620	0.016	21.57	0.0002	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,336.50100	1,363.631	21.00	0.9997	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			0.20100	0.031	21.00	0.0003	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,566.39170	1,593.615	23.36	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			0.09170	0.015	23.36	0.0001	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,536.39850	1,563.615	22.95	0.9999	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			0.09850	0.015	22.95	0.0001	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,486.41130	1,513.616	22.26	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			0.11130	0.016	22.26	0.0001	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,736.36210	1,763.614	25.71	0.9999	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.06210	0.014	25.71	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,636.37780	1,663.614	24.33	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			0.07780	0.014	24.33	0.0001	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,576.38950	1,603.615	23.50	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			0.08950	0.015	23.50	0.0001	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,776.35690	1,803.613	26.26	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.05690	0.013	26.26	0.0001	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,766.35820	1,793.613	26.12	0.9999	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.05820	0.013	26.12	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,756.35940	1,783.613	25.98	0.9999	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			0.05940	0.013	25.98	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,156.32640	2,183.611	31.50	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.02640	0.011	31.50	0.0001	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,136.32740	2,163.611	31.22	0.9999	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.02740	0.011	31.22	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,836.35000	1,863.613	27.09	0.9999	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.05000	0.013	27.09	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,236.32270	2,263.610	32.60	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.02270	0.010	32.60	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,186.32490	2,213.610	31.91	0.9999	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.02490	0.011	31.91	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,176.32540	2,203.610	31.77	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.02540	0.011	31.77	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,386.31730	2,413.609	34.67	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.01730	0.009	34.67	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,336.31890	2,363.610	33.98	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.01890	0.010	33.98	0.0001	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,296.32030	2,323.610	33.43	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.02030	0.010	33.43	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,586.31220	2,613.608	37.43	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.01220	0.008	37.43	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,536.31320	2,563.609	36.74	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.01320	0.009	36.74	0.0001	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,436.31580	2,463.609	35.36	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.01580	0.009	35.36	0.0001	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,936.30210	2,963.607	42.18	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.00210	0.007	42.18	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,736.30940	2,763.608	39.49	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.00940	0.008	39.49	0.0000	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,726.30960	2,753.608	39.36	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.00960	0.008	39.36	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,386.30000	3,413.604	48.04	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.004	48.04	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,336.30000	3,363.604	47.39	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.00000	0.004	47.39	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	11/12/2015	Foreign Exchange Option	9.20	Call			5,136.30000	5,163.600	59.78	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00000	0.000	59.78	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			5,086.30000	5,113.600	59.78	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00000	0.000	59.78	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			3,136.30010	3,163.605	44.78	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.00010	0.005	44.78	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,186.30000	5,213.600	59.78	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00000	0.000	59.78	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00130	0.002	60.98	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,433.70130	6,406.402	60.98	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			1.02030	0.584	22.04	0.0043	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,234.72030	1,206.984	22.04	0.9957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			0.52770	0.297	23.96	0.0021	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,464.22770	1,436.697	23.96	0.9979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.04820	0.043	28.97	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,163.74820	2,136.443	28.97	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			7.88820	5.176	17.47	0.0376	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			671.58820	641.577	17.47	0.9624	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			2.44910	1.470	19.79	0.0110	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			966.14910	937.870	19.79	0.9890	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			1.63660	0.958	20.79	0.0071	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,085.33660	1,057.358	20.79	0.9929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			18.34070	12.739	16.65	0.0847	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			512.04070	479.139	16.65	0.9153	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			17.48290	12.092	16.70	0.0809	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			521.18290	488.492	16.70	0.9191	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			9.19430	6.079	17.33	0.0435	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			642.89430	612.479	17.33	0.9565	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			77.15740	64.028	15.06	0.3290	64,028.00	1,000	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			240.85740	200.428	15.06	0.6710	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			33.44340	24.740	16.03	0.1511	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			397.14340	361.140	16.03	0.8489	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			26.67610	19.230	16.27	0.1216	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			440.37610	405.630	16.27	0.8784	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			159.73120	149.817	14.55	0.5911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			123.43120	86.217	14.55	0.4089	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			124.61860	111.428	14.44	0.4951	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			158.31860	117.828	14.44	0.5049	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			112.09400	98.575	14.58	0.4541	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			175.79400	134.975	14.58	0.5459	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			194.85280	189.042	14.81	0.6670	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			98.55280	65.442	14.81	0.3330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call			176.79990	168.872	14.68	0.6300	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put			110.49990	75.272	14.68	0.3700	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			170.99930	162.394	14.64	0.6172	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			114.69930	78.794	14.64	0.3828	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		298.80370	304.200	15.44	0.8186	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		52.50370	30.600	15.44	0.1814	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		276.31690	279.502	15.32	0.7930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		60.01690	35.902	15.32	0.2070	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		220.41040	217.554	14.98	0.7132	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		84.11040	53.954	14.98	0.2868	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		362.34960	373.230	15.78	0.8752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		36.04960	19.630	15.78	0.1248	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		337.94590	346.854	15.66	0.8558	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		41.64590	23.254	15.66	0.1442	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		329.95960	338.187	15.61	0.8489	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		43.65960	24.587	15.61	0.1511	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		439.12680	455.170	16.16	0.9211	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		22.82680	11.570	16.16	0.0789	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		412.98930	427.445	16.04	0.9077	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		26.68930	13.845	16.04	0.0923	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		370.62590	382.137	15.83	0.8812	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		34.32590	18.537	15.83	0.1188	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		520.24020	540.230	16.55	0.9519	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		13.94020	6.630	16.55	0.0481	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		511.05180	530.662	16.50	0.9491	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		14.75180	7.062	16.50	0.0509	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		447.94830	464.491	16.21	0.9252	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		21.64830	10.891	16.21	0.0748	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		661.95380	686.078	17.18	0.9804	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		5.65380	2.478	17.18	0.0196	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		623.56300	646.843	17.01	0.9749	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		7.26300	3.243	17.01	0.0251	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		548.03190	569.074	16.67	0.9595	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		11.73190	5.475	16.67	0.0405	0.00	0	11,200
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Call		150.83510	141.601	14.46	0.4739	0.00	0	5,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.41	Put		209.13510	172.701	14.46	0.5261	0.00	0	0
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Call		146.74220	137.309	14.48	0.4638	686,546.00	5,000	10,000
\$ / R	On	17/12/2015	Foreign Exchange Option	14.42	Put		215.04220	178.409	14.48	0.5362	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,562.30040	3,589.509	33.82	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00040	0.009	33.82	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,222.30000	3,249.509	30.32	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.00000	0.009	30.32	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,212.30000	3,239.509	30.22	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.00000	0.009	30.22	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		317.90560	319.239	14.15	0.7139	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		105.60560	79.739	14.15	0.2861	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.09420	0.106	29.90	0.0004	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,507.79420	3,480.606	29.90	0.9996	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		454.73930	462.674	14.10	0.8331	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		59.83930	40.574	14.10	0.1669	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	22/12/2015	Foreign Exchange Option	13.98	Call		446.97230	454.511	14.10	0.8272	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		62.07230	42.411	14.10	0.1728	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call		173.82040	166.612	14.49	0.4738	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		57.66640	38.798	14.09	0.1611	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put		238.92040	204.512	14.49	0.5262	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		518.99100	530.088	14.04	0.8759	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		44.09100	27.988	14.04	0.1241	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call		510.76230	521.468	14.05	0.8710	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		45.86230	29.368	14.05	0.1290	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call		462.56640	470.898	14.09	0.8389	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		900.51070	921.473	14.95	0.9543	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		17.01070	10.773	14.95	0.0457	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		531.03180	540.621	14.21	0.8290	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		67.53180	49.921	14.21	0.1710	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		693.77710	704.969	14.36	0.8413	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		73.77710	57.769	14.36	0.1587	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,496.94050	1,522.847	15.05	0.9880	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		4.44050	3.047	15.05	0.0120	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call		127.43070	122.399	16.30	0.2604	1,223,994.00	10,000	20,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		699.83070	667.599	16.30	0.7396	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		560.29570	566.675	14.70	0.7473	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		132.69570	111.875	14.70	0.2527	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Call		0.00000	497.348	14.78	0.6987	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.10	Put		0.00000	142.548	14.78	0.3013	1,425,477.00	10,000	10,000
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		138.18220	133.794	16.69	0.2491	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		840.48220	808.794	16.69	0.7509	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		110.40890	106.256	17.03	0.2054	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		972.70890	941.256	17.03	0.7946	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,007.01580	1,024.430	14.61	0.9000	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		49.31580	39.430	14.61	0.1000	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		342.43040	341.247	15.24	0.5140	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		364.73040	336.247	15.24	0.4860	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,658.99440	2,685.903	19.44	0.9973	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		1.29440	0.903	19.44	0.0027	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,498.27280	1,523.171	14.93	0.9746	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		10.57280	8.171	14.93	0.0254	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,363.72320	1,386.806	14.62	0.9642	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		16.02320	11.806	14.62	0.0358	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		815.27110	827.887	14.67	0.8298	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		92.57110	77.787	14.67	0.1702	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		464.11640	466.699	15.11	0.6179	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		261.41640	236.599	15.11	0.3821	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,899.77020	2,926.742	19.33	0.9965	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		1.77020	1.342	19.33	0.0035	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		146.63000	144.231	17.36	0.2324	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,048.63000	1,018.831	17.36	0.7676	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	19/02/2016	Foreign Exchange Option	13.93	Call			760.59260	771.587	14.99	0.7454	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			174.89260	158.487	14.99	0.2546	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			532.79320	538.999	15.36	0.6080	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			317.09320	295.899	15.36	0.3920	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			282.04060	282.359	16.38	0.3845	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			676.34060	649.259	16.38	0.6155	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			325.35800	327.285	16.25	0.4174	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			634.45800	608.885	16.25	0.5826	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			144.67100	144.078	17.89	0.2126	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,253.77100	1,225.678	17.89	0.7874	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,734.63870	2,761.513	18.35	0.9927	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			3.73870	3.113	18.35	0.0073	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,114.01020	1,131.675	14.88	0.8642	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			83.11020	73.275	14.88	0.1358	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			396.95210	400.541	15.88	0.4832	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			513.55210	489.641	15.88	0.5168	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			805.52280	817.023	14.95	0.7455	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			184.52280	168.523	14.95	0.2545	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			426.66760	430.674	15.71	0.5041	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			485.66760	462.174	15.71	0.4959	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Call			435.17580	439.667	15.76	0.5062	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.60	Put			489.07580	466.067	15.76	0.4938	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Call			0.00000	435.538	15.78	0.5028	4,355,375.00	10,000	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.61	Put			0.00000	471.938	15.78	0.4972	0.00	0	0
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Call			427.09510	431.443	15.80	0.4993	0.00	0	10,000
\$ / R	On	02/03/2016	Foreign Exchange Option	14.62	Put			500.99510	477.843	15.80	0.5007	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			433.86750	438.470	15.87	0.4945	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			525.06750	502.170	15.87	0.5055	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,057.95330	2,083.052	16.40	0.9670	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			18.95330	16.552	16.40	0.0330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,528.59490	3,555.943	19.98	0.9966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.89490	1.643	19.98	0.0034	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,030.72010	3,057.843	18.64	0.9927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			4.02010	3.543	18.64	0.0073	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,981.03170	3,008.123	18.51	0.9921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			4.33170	3.823	18.51	0.0079	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			4.77750	4.172	24.58	0.0070	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,658.07750	5,629.872	24.58	0.9930	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			124.14550	124.621	18.92	0.1682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,697.44550	1,670.321	18.92	0.8318	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			91.55300	91.591	19.53	0.1278	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,014.85300	1,987.291	19.53	0.8722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			74.00910	73.857	19.96	0.1051	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,247.30910	2,219.557	19.96	0.8949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			200.03020	201.569	17.85	0.2561	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,223.33020	1,197.269	17.85	0.7439	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			175.60400	176.684	18.15	0.2286	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,348.90400	1,322.384	18.15	0.7714	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			128.59540	129.136	18.85	0.1736	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,661.89540	1,634.836	18.85	0.8264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			330.48360	334.040	16.71	0.3886	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			783.78360	759.740	16.71	0.6114	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			271.97630	274.826	17.15	0.3320	0.00	0	350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			945.27630	920.526	17.15	0.6680	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			267.19800	269.995	17.19	0.3272	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			960.49800	935.695	17.19	0.6728	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			441.65150	446.813	16.04	0.4860	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			564.95150	542.513	16.04	0.5140	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			422.80250	427.667	16.14	0.4703	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			596.10250	573.367	16.14	0.5297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			370.66220	374.763	16.45	0.4253	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			693.96220	670.463	16.45	0.5747	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			623.22540	632.243	15.51	0.6142	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			356.52540	337.943	15.51	0.3858	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			526.37690	534.156	15.73	0.5509	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			449.67690	429.856	15.73	0.4491	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			485.86360	492.006	15.83	0.5213	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			499.16360	477.706	15.83	0.4787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			744.68110	755.370	15.28	0.6835	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			267.98110	251.070	15.28	0.3165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			684.94240	694.797	15.39	0.6507	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			308.24240	290.497	15.39	0.3493	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			679.15880	688.935	15.40	0.6474	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			312.45880	294.635	15.40	0.3526	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			974.09870	989.275	14.98	0.7868	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			157.39870	144.975	14.98	0.2132	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			847.41760	859.583	15.09	0.7344	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			210.71760	195.283	15.09	0.2656	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			807.86510	819.458	15.16	0.7156	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			231.16510	215.158	15.16	0.2844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,137.36340	1,154.977	14.95	0.8395	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			110.66340	100.677	14.95	0.1605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,073.74870	1,090.449	14.96	0.8204	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			127.04870	116.149	14.96	0.1796	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			981.59480	996.889	14.98	0.7894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			154.89480	142.589	14.98	0.2106	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,433.65570	1,454.871	14.90	0.9081	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			56.95570	50.571	14.90	0.0919	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,380.99070	1,401.643	14.91	0.8981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			64.29070	57.343	14.91	0.1019	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,177.95950	1,196.129	14.94	0.8508	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			101.25950	91.829	14.94	0.1492	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	12.80	Call		1,805.95600	1,830.736	15.70	0.9493	0.00	0	20,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		29.25600	26.436	15.70	0.0507	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,663.50930	1,687.697	15.35	0.9369	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		36.80930	33.397	15.35	0.0631	0.00	0	38,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,522.91520	1,546.387	15.01	0.9217	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		46.21520	42.087	15.01	0.0783	0.00	0	35,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,329.25620	2,355.486	16.95	0.9776	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		12.55620	11.186	16.95	0.0224	0.00	0	10,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,046.54760	2,072.115	16.28	0.9651	0.00	0	12,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		19.84760	17.815	16.28	0.0349	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,863.37030	1,888.361	15.84	0.9536	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		26.67030	24.061	15.84	0.0464	0.00	0	10,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,535.66760	2,562.245	17.43	0.9839	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		8.96760	7.945	17.43	0.0161	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,525.81340	2,552.377	17.41	0.9837	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		9.11340	8.077	17.41	0.0163	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		2,476.57720	2,503.065	17.30	0.9823	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		9.87720	8.765	17.30	0.0177	0.00	0	786	
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,634.32790	2,661.041	17.67	0.9863	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		7.62790	6.741	17.67	0.0137	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,584.97170	2,611.620	17.55	0.9851	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		8.27170	7.320	17.55	0.0149	0.00	0	30,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		2,545.52400	2,572.116	17.46	0.9842	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		8.82400	7.816	17.46	0.0158	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		2,782.67320	2,809.559	18.01	0.9892	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		5.97320	5.259	18.01	0.0108	0.00	0	1,000	
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		2,752.97370	2,779.828	17.94	0.9887	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		6.27370	5.528	17.94	0.0113	0.00	0	1,204	
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		2,673.84790	2,700.611	17.76	0.9871	0.00	0	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		7.14790	6.311	17.76	0.0129	0.00	0	788	
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		1,319.18480	1,339.079	14.96	0.8817	0.00	0	0	
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		77.38480	69.679	14.96	0.1183	0.00	0	17,991	
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		477.51190	483.869	15.95	0.5103	0.00	0	17,991	
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		525.71190	504.469	15.95	0.4897	0.00	0	0	
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		379.76440	384.760	16.63	0.4176	0.00	0	19,744	
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		750.06440	727.360	16.63	0.5824	0.00	0	0	
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		1,076.00090	1,092.598	15.03	0.8056	0.00	0	0	
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		146.30090	135.198	15.03	0.1944	0.00	0	19,744	
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call		1,229.80280	1,248.626	14.96	0.8428	0.00	0	0	
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put		114.80280	105.726	14.96	0.1572	0.00	0	150	
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		318.72700	323.287	17.17	0.3552	0.00	0	250	
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		953.72700	930.387	17.17	0.6448	0.00	0	0	
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		182.15270	183.830	18.54	0.2201	0.00	0	150	
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		1,527.15270	1,500.930	18.54	0.7799	0.00	0	0	
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		2,821.72830	2,849.000	17.33	0.9880	0.00	0	0	
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		6.72830	6.100	17.33	0.0120	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	18/04/2016	Foreign Exchange Option	13.97	Call			955.29390	969.194	15.20	0.7228	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			259.09390	244.894	15.20	0.2772	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			337.78160	343.502	17.53	0.3456	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,091.58160	1,069.202	17.53	0.6544	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			202.54740	205.632	19.13	0.2158	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,805.94740	1,780.731	19.13	0.7842	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,894.94320	2,922.380	16.31	0.9863	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			8.34320	7.480	16.31	0.0137	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,325.09550	1,344.863	15.01	0.8318	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			138.49550	129.963	15.01	0.1682	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			307.70090	312.844	17.99	0.3105	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,281.10090	1,257.944	17.99	0.6895	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			847.03010	860.412	15.64	0.6431	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			404.63010	389.412	15.64	0.3569	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			379.86010	386.886	17.69	0.3546	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,167.46010	1,145.886	17.69	0.6454	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,975.77650	3,003.253	15.39	0.9852	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			9.87650	8.553	15.39	0.0148	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,425.92390	1,446.856	14.99	0.8248	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			160.02390	152.156	14.99	0.1752	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			301.34670	306.578	18.85	0.2753	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,665.44670	1,641.878	18.85	0.7247	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			216.52870	220.640	19.73	0.2066	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,150.62870	2,125.940	19.73	0.7934	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Call			661.04610	672.616	16.44	0.5195	0.00	0	0
\$ / R	On	31/05/2016	Foreign Exchange Option	14.82	Put			704.94610	687.616	16.44	0.4805	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,612.70050	2,639.513	14.95	0.9700	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			21.20050	19.013	14.95	0.0300	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			472.22330	480.899	17.56	0.3935	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,130.72330	1,110.399	17.56	0.6065	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,617.78560	1,639.756	14.85	0.8570	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			128.48560	121.456	14.85	0.1430	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,634.18120	1,656.275	14.84	0.8602	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			124.88120	117.975	14.84	0.1398	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,625.88810	1,647.925	14.84	0.8587	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			126.58810	119.625	14.84	0.1413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,646.92630	1,669.785	14.87	0.8590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			127.02630	120.885	14.87	0.1410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,638.65800	1,661.493	14.87	0.8574	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			128.75800	122.593	14.87	0.1426	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,480.86540	1,501.754	14.98	0.8224	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			170.96540	162.854	14.98	0.1776	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,457.93750	1,478.624	15.00	0.8168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			178.03750	169.724	15.00	0.1832	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,722.22830	1,745.199	14.86	0.8728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			112.32830	106.299	14.86	0.1272	0.00	0	700

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		661.89690	672.863	16.67	0.5039	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		781.99690	763.963	16.67	0.4961	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		636.14810	646.802	16.79	0.4889	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		826.24810	807.902	16.79	0.5111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,630.57030	1,653.221	14.88	0.8558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		130.67030	124.321	14.88	0.1442	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		277.83970	283.047	19.48	0.2441	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,997.93970	1,974.147	19.48	0.7559	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		238.76620	243.125	19.87	0.2138	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,238.86620	2,214.225	19.87	0.7862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		692.62920	703.965	16.53	0.5214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		732.72920	715.065	16.53	0.4786	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		209.10720	212.814	20.22	0.1900	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,459.20720	2,433.914	20.22	0.8100	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		126.95640	127.878	22.04	0.1176	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,487.05640	3,458.978	22.04	0.8824	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		326.68160	332.154	19.01	0.2807	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,746.78160	1,723.254	19.01	0.7193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,973.60970	1,997.162	14.82	0.9114	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		73.70970	68.262	14.82	0.0886	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,894.25940	1,917.599	14.83	0.9004	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		84.35940	78.699	14.83	0.0996	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		223.96540	227.998	20.04	0.2020	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,344.06540	2,319.098	20.04	0.7980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,670.25230	2,696.159	14.71	0.9726	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		20.35230	17.259	14.71	0.0274	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,060.03200	3,088.297	14.67	0.9844	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		10.63200	9.497	14.67	0.0156	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,531.78880	1,552.710	15.05	0.8198	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		182.38880	173.910	15.05	0.1802	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		300.09520	305.399	19.64	0.2500	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,070.69520	2,046.599	19.64	0.7500	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		242.92520	247.126	20.22	0.2076	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,433.52520	2,408.326	20.22	0.7924	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		255.86650	259.748	20.79	0.2008	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,779.96650	2,753.848	20.79	0.7992	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,137.27110	3,166.089	14.14	0.9839	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		11.37110	10.189	14.14	0.0161	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,627.69780	1,649.439	15.16	0.8163	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		201.79780	193.539	15.16	0.1837	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		293.74330	298.590	20.36	0.2275	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,497.84330	2,472.690	20.36	0.7725	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,329.22360	2,353.839	14.20	0.9292	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		63.72360	58.039	14.20	0.0708	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		650.57340	660.721	17.82	0.4370	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,205.07340	1,184.921	17.82	0.5630	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	26/08/2016		Foreign Exchange Option	13.50	Call		1,724.38460	1,745.412	15.18	0.8149	0.00	0	0
\$ / R	On	26/08/2016		Foreign Exchange Option	13.50	Put		219.28460	209.712	15.18	0.1851	0.00	0	150
\$ / R	On	26/08/2016		Foreign Exchange Option	17.70	Call		288.83870	292.614	21.14	0.2078	0.00	0	250
\$ / R	On	26/08/2016		Foreign Exchange Option	17.70	Put		2,983.73870	2,956.914	21.14	0.7922	0.00	0	0
\$ / R	On	26/08/2016		Foreign Exchange Option	17.93	Call		265.39250	268.624	21.45	0.1921	0.00	0	150
\$ / R	On	26/08/2016		Foreign Exchange Option	17.93	Put		3,190.29250	3,162.924	21.45	0.8079	0.00	0	0
\$ / R	On	26/08/2016		Foreign Exchange Option	11.80	Call		3,216.60500	3,246.459	13.68	0.9836	0.00	0	0
\$ / R	On	26/08/2016		Foreign Exchange Option	11.80	Put		11.50500	10.759	13.68	0.0164	0.00	0	250
\$ / R	On	06/09/2016		Foreign Exchange Option	17.80	Call		300.02080	303.696	21.27	0.2096	0.00	0	10,000
\$ / R	On	06/09/2016		Foreign Exchange Option	17.80	Put		3,065.92080	3,038.796	21.27	0.7904	0.00	0	0
\$ / R	On	06/09/2016		Foreign Exchange Option	13.50	Call		1,758.44390	1,779.485	15.17	0.8149	0.00	0	0
\$ / R	On	06/09/2016		Foreign Exchange Option	13.50	Put		224.34390	214.585	15.17	0.1851	0.00	0	10,000
\$ / R	On	06/09/2016		Foreign Exchange Option	13.70	Call		1,613.61430	1,635.038	15.37	0.7812	0.00	0	0
\$ / R	On	06/09/2016		Foreign Exchange Option	13.70	Put		279.51430	270.138	15.37	0.2188	0.00	0	0
\$ / R	On	06/09/2016		Foreign Exchange Option	17.74	Call		306.48920	310.308	21.19	0.2138	0.00	0	10,000
\$ / R	On	06/09/2016		Foreign Exchange Option	17.74	Put		3,012.38920	2,985.408	21.19	0.7862	0.00	0	0
\$ / R	On	08/09/2016		Foreign Exchange Option	13.78	Call		1,564.58320	1,585.975	15.45	0.7674	0.00	0	0
\$ / R	On	08/09/2016		Foreign Exchange Option	13.78	Put		305.18320	295.775	15.45	0.2326	0.00	0	48,990
\$ / R	On	08/09/2016		Foreign Exchange Option	17.30	Call		364.38490	369.614	20.59	0.2494	0.00	0	48,990
\$ / R	On	08/09/2016		Foreign Exchange Option	17.30	Put		2,624.98490	2,599.414	20.59	0.7506	0.00	0	0
\$ / R	On	15/09/2016		Foreign Exchange Option	13.31	Call		1,924.53280	1,946.067	14.77	0.8474	0.00	0	0
\$ / R	On	15/09/2016		Foreign Exchange Option	13.31	Put		175.93280	166.367	14.77	0.1526	0.00	0	0
\$ / R	On	15/09/2016		Foreign Exchange Option	13.29	Call		1,939.58410	1,961.233	14.73	0.8506	0.00	0	0
\$ / R	On	15/09/2016		Foreign Exchange Option	13.29	Put		170.98410	161.533	14.73	0.1494	0.00	0	0
\$ / R	On	15/09/2016		Foreign Exchange Option	13.30	Call		1,932.04720	1,953.637	14.75	0.8490	0.00	0	0
\$ / R	On	15/09/2016		Foreign Exchange Option	13.30	Put		173.44720	163.937	14.75	0.1510	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	17.50	Call		361.68330	366.664	20.85	0.2419	0.00	0	405
\$ / R	On	19/09/2016		Foreign Exchange Option	17.50	Put		2,792.18330	2,765.764	20.85	0.7581	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	17.70	Call		337.33470	341.728	21.13	0.2269	0.00	0	10,000
\$ / R	On	19/09/2016		Foreign Exchange Option	17.70	Put		2,967.83470	2,940.828	21.13	0.7731	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.29	Call		1,951.38040	1,973.212	14.71	0.8508	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.29	Put		171.88040	162.312	14.71	0.1492	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.30	Call		1,943.86040	1,965.632	14.73	0.8492	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.30	Put		174.36040	164.732	14.73	0.1508	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.31	Call		1,936.36310	1,958.072	14.75	0.8475	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.31	Put		176.86310	167.172	14.75	0.1525	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.24	Call		1,989.31650	2,011.462	14.62	0.8587	0.00	0	0
\$ / R	On	19/09/2016		Foreign Exchange Option	13.24	Put		159.81650	150.562	14.62	0.1413	0.00	0	405
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Call		1,824.84420	1,847.861	15.11	0.8159	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Put		230.64420	221.961	15.11	0.1841	0.00	0	150
\$ / R	On	28/09/2016		Foreign Exchange Option	18.25	Call		301.39730	305.428	21.99	0.1993	0.00	0	250
\$ / R	On	28/09/2016		Foreign Exchange Option	18.25	Put		3,457.19730	3,429.528	21.99	0.8007	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	18.41	Call		290.48380	294.307	22.31	0.1915	0.00	0	150
\$ / R	On	28/09/2016		Foreign Exchange Option	18.41	Put		3,606.28380	3,578.407	22.31	0.8085	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	11.80	Call		3,305.76510	3,337.174	13.26	0.9834	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	11.80	Put		11.56510	11.274	13.26	0.0166	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	26/10/2016	Foreign Exchange Option	13.50	Call			1,909.47980	1,930.657	14.95	0.8188	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			238.67980	226.657	14.95	0.1812	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			317.72440	320.231	22.89	0.1938	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,916.92440	3,886.231	22.89	0.8062	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			312.93370	315.332	23.05	0.1905	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,992.13370	3,961.332	23.05	0.8095	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,382.67410	3,415.933	13.01	0.9830	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.87410	11.933	13.01	0.0170	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,000.62570	2,025.158	14.73	0.8230	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			239.62570	229.258	14.73	0.1770	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			340.89730	343.809	24.04	0.1904	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,479.89730	4,447.910	24.04	0.8096	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,473.24200	3,508.590	12.76	0.9826	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.24200	12.690	12.76	0.0174	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,694.66480	2,725.187	12.18	0.9470	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			49.16480	44.487	12.18	0.0530	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,712.19970	2,742.898	12.12	0.9491	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			46.69970	42.198	12.12	0.0509	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,703.42040	2,734.032	12.15	0.9480	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			47.92040	43.332	12.15	0.0520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,212.97640	2,237.083	14.61	0.8490	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			203.27640	192.283	14.61	0.1510	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,081.60010	2,103.845	15.06	0.8195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			261.90010	249.045	15.06	0.1805	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			361.27490	372.642	24.85	0.1937	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,843.91030	4,820.015	24.85	0.8096	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,532.70480	3,568.230	12.66	0.9821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.00480	13.430	12.66	0.0179	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,791.57490	4,767.842	24.85	0.8063	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,227.31290	2,251.612	14.56	0.8520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			197.61290	186.812	14.56	0.1480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,220.13260	2,244.334	14.58	0.8505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			200.43260	189.534	14.58	0.1495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			353.61030	364.815	24.85	0.1904	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,341.80060	1,357.207	17.65	0.5719	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,123.40060	1,105.807	17.65	0.4281	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,338.07160	1,353.425	17.67	0.5706	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,129.67160	1,112.026	17.67	0.4294	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,334.35670	1,349.652	17.69	0.5693	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,135.95670	1,118.252	17.69	0.4307	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,232.99290	1,217.975	17.91	0.4154	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,555.99340	1,571.815	17.93	0.5835	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,239.29340	1,224.215	17.93	0.4165	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,552.29920	1,568.061	17.94	0.5824	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,245.59920	1,230.461	17.94	0.4176	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,559.69290	1,575.575	17.91	0.5846	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>7,755,420.00</b>	<b>36,000</b>	<b>2,124,805</b>
<b>Total \$ / R</b>											<b>1,345,768,655.50</b>	<b>128,381</b>	<b>2,847,880</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			14.36360		14.33630			0.0000	445,271.60	31	1,249
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.60430		14.57670			0.0000	1,460,430.00	100	865
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.83890		14.80990			0.0000	0.00	0	130
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			15.10090		15.06950			0.0000	0.00	0	55
\$ / R MAXI On	19/12/2016	Foreign Exchange Future			15.35480		15.31970			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,905,701.60</b>	<b>131</b>	<b>2,299</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			1.44530	0.880	36.05	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			247,631.47090	250,360.885	35.91	0.9999	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			1.47090	0.885	35.91	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			249,631.42020	252,360.875	36.19	0.9999	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			1.42020	0.875	36.19	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			248,631.44530	251,360.880	36.05	0.9999	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			220,213.25970	222,809.435	16.65	0.9727	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			1,543.25970	1,379.435	16.65	0.0273	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			219,237.83460	221,831.777	16.63	0.9722	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			1,567.83460	1,401.777	16.63	0.0278	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			218,262.78530	220,854.417	16.60	0.9718	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			1,592.78530	1,424.417	16.60	0.0282	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			152,730.79510	154,860.176	14.94	0.8335	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			15,740.79510	14,970.176	14.94	0.1665	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			151,951.32010	154,073.985	14.95	0.8317	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			15,961.32010	15,183.985	14.95	0.1683	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			151,174.00650	153,289.939	14.95	0.8298	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			16,184.00650	15,399.939	14.95	0.1702	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			95,045.00960	96,350.562	16.97	0.5495	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			87,095.00960	85,260.562	16.97	0.4505	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			94,649.84450	95,950.682	16.99	0.5478	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			87,699.84450	85,860.682	16.99	0.4522	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			94,257.04050	95,553.183	17.00	0.5460	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			88,307.04050	86,463.183	17.00	0.4540	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call			122,273.77520	123,848.739	16.94	0.5892	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put			89,303.77520	87,368.739	16.94	0.4108	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call			121,865.75940	123,435.466	16.95	0.5877	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put			89,895.75940	87,955.466	16.95	0.4123	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call			121,459.44280	123,023.911	16.97	0.5862	0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put			90,489.44280	88,543.911	16.97	0.4138	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>1,905,701.60</b>	<b>131</b>	<b>2,299</b>
£ / R	On	11/12/2015			21.72870		21.54680			0.0000	17,817,534.00	820	35,770

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			21.85830		21.67740			0.0000	0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future			22.02830		21.84620			0.0000	0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future			22.03960		21.85750			0.0000	0.00	0	47
£ / R	On	07/03/2016	Foreign Exchange Future			22.06620		21.88400			0.0000	0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future			22.09350		21.91090			0.0000	37,735,698.00	1,708	10,005
£ / R	On	13/06/2016	Foreign Exchange Future			22.45100		22.26620			0.0000	0.00	0	424
£ / R	On	08/09/2016	Foreign Exchange Future			22.80770		22.62050			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.85550		22.66730			0.0000	0.00	0	200
£ / R	On	19/12/2016	Foreign Exchange Future			23.25290		23.06070			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>55,553,232.00</b>	<b>2,528</b>	<b>46,674</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,676.83420	3,858.716	37.00	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.03420	0.016	37.00	0.0001	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,386.84160	3,568.719	34.42	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.04160	0.019	34.42	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,056.85260	3,238.723	31.49	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.05260	0.023	31.49	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,046.85300	3,228.723	31.40	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.05300	0.023	31.40	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,036.85340	3,218.723	31.31	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.05340	0.023	31.31	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,146.91300	2,328.739	23.39	0.9998	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			0.11300	0.039	23.39	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,548.09880	1,728.998	20.49	0.9983	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			1.29880	0.298	20.49	0.0017	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,428.87050	1,609.194	20.07	0.9973	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			2.07050	0.494	20.07	0.0027	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,319.94980	1,499.483	19.69	0.9958	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			3.14980	0.783	19.69	0.0042	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,221.37940	1,399.885	19.34	0.9937	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			4.57940	1.185	19.34	0.0063	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			816.41040	985.103	17.87	0.9696	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			19.61040	6.403	17.87	0.0304	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			797.73530	965.619	17.80	0.9673	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			20.93530	6.919	17.80	0.0327	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			760.63600	926.771	17.66	0.9624	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			23.83600	8.071	17.66	0.0376	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			424.93350	562.383	16.28	0.8652	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			78.13350	33.683	16.28	0.1348	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			314.78720	434.548	15.75	0.7931	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			117.98720	55.848	15.75	0.2069	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			219.84110	318.499	15.22	0.6959	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			173.04110	89.799	15.22	0.3041	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			95.53830	137.648	14.93	0.4237	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			368.73830	228.948	14.93	0.5763	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			2.13350	2.104	20.29	0.0102	0.00	0	10,000



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,655.33350	1,473.404	20.29	0.9898	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		738.39520	870.435	13.02	0.8057	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		150.99520	102.135	13.02	0.1943	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call		495.72170	567.814	14.17	0.4971	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put		739.52170	629.514	14.17	0.5029	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		533.00630	608.564	14.07	0.5162	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		705.50630	598.964	14.07	0.4838	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put		772.26600	662.763	14.21	0.4991	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call		536.26600	608.963	14.21	0.5009	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,754.44480	2,936.408	15.92	0.9577	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		33.54480	32.908	15.92	0.0423	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,744.63250	2,926.613	15.89	0.9574	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		33.73250	33.113	15.89	0.0426	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,734.82270	2,916.818	15.86	0.9571	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		33.92270	33.318	15.86	0.0429	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,055.05010	2,200.652	14.50	0.8216	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		278.85010	239.652	14.50	0.1784	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,047.32270	2,192.683	14.50	0.8204	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		281.12270	241.683	14.50	0.1796	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,039.60900	2,184.728	14.50	0.8192	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		283.40900	243.728	14.50	0.1808	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,411.53740	1,504.675	15.42	0.5978	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,051.03740	956.975	15.42	0.4022	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,406.84540	1,499.750	15.43	0.5965	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,056.34540	962.050	15.43	0.4035	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		466.35110	494.252	18.52	0.2443	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,695.85110	3,536.552	18.52	0.7557	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,002.16100	2,130.498	15.04	0.7330	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		581.66100	522.798	15.04	0.2670	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,416.24300	1,509.615	15.42	0.5991	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,045.74300	951.915	15.42	0.4009	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,159.80950	1,234.235	15.97	0.5119	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		1,482.50950	1,368.735	15.97	0.4881	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,156.19270	1,230.395	15.98	0.5107	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		1,488.89270	1,374.895	15.98	0.4893	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call		1,152.59570	1,226.575	15.98	0.5096	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put		1,495.29570	1,381.075	15.98	0.4904	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call		1,714.26470	1,806.321	15.78	0.5983	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put		1,283.56470	1,183.421	15.78	0.4017	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call		1,709.87550	1,801.721	15.79	0.5973	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put		1,289.17550	1,188.821	15.79	0.4027	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call		1,705.49780	1,797.133	15.80	0.5962	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put		1,294.79780	1,194.233	15.80	0.4038	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>124,708</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>												<b>55,553,232.00</b>	<b>2,528</b>	<b>171,382</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11677		0.11623			0.0000	8,523.99	73	7,667
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11901		0.11847			0.0000	0.00	0	1,651
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12127		0.12071			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12389		0.12331			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>8,523.99</b>	<b>73</b>	<b>9,318</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,622.60390	2,676.700	18.14	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00390	0.000	18.14	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,622.60550	1,676.703	28.00	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00550	0.003	28.00	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			624.43370	677.455	17.93	0.9922	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1.83370	0.755	17.93	0.0078	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			7.43940	6.405	15.97	0.0173	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			926.05530	970.580	14.57	0.8568	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			79.55530	69.280	14.57	0.1432	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			318.75780	341.237	15.50	0.4759	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			472.25780	439.937	15.50	0.5241	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,853.93940	1,907.705	15.97	0.9827	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			291.67080	307.620	17.99	0.3202	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,220.67080	1,180.320	17.99	0.6798	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,213.04530	1,256.551	15.11	0.8277	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			142.04530	129.251	15.11	0.1723	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			594.51800	622.513	15.95	0.5592	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			523.51800	495.213	15.95	0.4408	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,533.87420	1,578.039	16.03	0.8169	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			202.87420	189.139	16.03	0.1831	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			902.27030	933.746	16.68	0.6136	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			571.27030	544.846	16.68	0.3864	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			539.39080	560.568	18.42	0.4164	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,208.39080	1,171.668	18.42	0.5836	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>8,523.99</b>	<b>73</b>	<b>9,318</b>
€ / R	On	11/12/2015	Foreign Exchange Future			15.70440		15.48550			0.0000	59,629,606.80	3,797	73,625
€ / R	On	29/12/2015	Foreign Exchange Future			15.76010		15.54090			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.85130		15.63160			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.86380		15.64400			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.93000		15.70960			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			15.95220		15.73150			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			15.98400		15.76310			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			16.00680		15.78570			0.0000	15,606,630.00	975	40,740
€ / R	On	13/06/2016	Foreign Exchange Future			16.30770		16.08350			0.0000	407,692.50	25	4,430
€ / R	On	19/09/2016	Foreign Exchange Future			16.65270		16.42470			0.0000	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Future			16.99080		16.75740			0.0000	0.00	0	4,500
<b>Total € / R Future</b>												<b>75,643,929.30</b>	<b>4,797</b>	<b>124,034</b>
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			341.96500	163.062	13.97	0.5942	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			3.47390	7.412	16.49	0.0499	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			827.97390	613.012	16.49	0.9501	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			1.91310	2.858	17.39	0.0207	0.00	0	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,016.41310	798.458	17.39	0.9793	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			23.43420	3.591	16.85	0.0256	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			472.21200	668.675	16.71	0.9699	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			26.71200	4.275	16.71	0.0301	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			268.99440	431.500	15.53	0.8951	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			73.49440	17.100	15.53	0.1049	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			47.46500	87.462	13.97	0.4058	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			8.92010	1.037	17.87	0.0080	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			516.95320	717.595	16.95	0.9770	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			21.45320	3.195	16.95	0.0230	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			507.92390	707.788	16.90	0.9757	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			22.42390	3.388	16.90	0.0243	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			498.93420	697.991	16.85	0.9744	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			0.08870	0.001	20.56	0.0000	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,455.65120	1,674.405	20.85	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			0.15120	0.005	20.85	0.0000	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,186.18070	1,404.449	20.36	0.9996	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			0.68070	0.049	20.36	0.0004	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			694.42010	905.437	17.87	0.9920	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	17.63	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,435.53100	2,654.400	18.71	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.03100	0.000	18.71	0.0000	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,635.58240	1,854.400	20.45	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			0.08240	0.000	20.45	0.0000	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,585.58870	1,804.401	20.56	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,535.50000	4,754.400	17.63	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			170.32400	258.815	13.85	0.5491	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			329.42400	198.715	13.85	0.4509	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			373.79960	524.638	13.76	0.7998	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			132.89960	64.538	13.76	0.2002	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,068.56870	1,266.789	14.57	0.9345	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			46.96870	25.489	14.57	0.0655	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,059.73060	1,257.494	14.56	0.9330	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			48.13060	26.194	14.56	0.0670	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,050.91580	1,248.214	14.56	0.9314	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			49.31580	26.914	14.56	0.0686	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			863.58200	1,048.801	14.47	0.8892	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			81.98200	47.501	14.47	0.1108	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			807.73570	987.572	14.44	0.8725	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			96.13570	56.272	14.44	0.1275	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			660.25640	819.320	14.60	0.7978	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			166.25640	105.520	14.60	0.2022	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			433.10570	558.788	14.73	0.6586	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			309.10570	214.988	14.73	0.3414	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			602.83850	741.785	14.82	0.7023	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			293.23850	211.785	14.82	0.2977	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			303.09620	385.419	15.27	0.4678	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			653.49620	515.419	15.27	0.5322	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call			556.09670	685.085	14.91	0.6561	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put			364.59670	272.885	14.91	0.3439	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call			583.13070	711.323	14.91	0.6498	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put			390.03070	297.323	14.91	0.3502	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,599.76480	2,817.182	17.94	0.9817	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			14.06480	10.382	17.94	0.0183	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,966.66850	2,180.277	16.23	0.9589	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			30.96850	23.477	16.23	0.0411	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			321.11930	396.629	15.65	0.4288	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			835.41930	689.829	15.65	0.5712	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			439.75700	538.396	15.20	0.5336	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			604.05700	481.596	15.20	0.4664	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,747.44240	2,965.404	18.34	0.9848	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			11.74240	8.604	18.34	0.0152	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			420.73380	514.745	15.23	0.5181	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			635.03380	507.945	15.23	0.4819	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,001.89160	1,173.544	14.74	0.8188	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			176.19160	126.744	14.74	0.1812	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			367.92090	452.361	15.44	0.4725	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			732.22090	595.561	15.44	0.5275	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			729.05750	871.294	14.84	0.7120	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			313.35750	234.493	14.84	0.2880	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,794.33390	2,006.259	15.75	0.9487	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			38.63390	29.459	15.75	0.0513	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Call			0.00000	519.414	15.22	0.5212	982,730.91	1,892	1,892
€ / R	On	14/03/2016	Foreign Exchange Option	15.99	Put			0.00000	502.614	15.22	0.4788	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,046.81960	1,221.901	14.75	0.8321	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			161.11960	115.101	14.75	0.1679	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,832.47740	2,044.809	15.86	0.9512	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			36.77740	28.009	15.86	0.0488	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			937.10180	1,102.642	14.74	0.7978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			201.40180	145.842	14.74	0.2022	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,822.93280	2,035.164	15.83	0.9506	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			37.23280	28.364	15.83	0.0494	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,813.39390	2,025.524	15.80	0.9500	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			37.69390	28.724	15.80	0.0500	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,285.30100	1,475.479	14.76	0.8894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			99.60100	68.679	14.76	0.1106	0.00	0	15,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,174.56740	1,332.354	14.82	0.7510	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			341.06740	274.654	14.82	0.2490	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,168.04580	1,325.346	14.82	0.7490	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,181.11200	1,339.380	14.81	0.7530	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			337.61200	271.680	14.81	0.2470	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			344.54580	277.646	14.82	0.2510	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,984.76260	2,185.782	14.91	0.9089	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			101.26260	78.082	14.91	0.0911	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			789.66660	905.593	15.40	0.5983	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			666.16660	557.893	15.40	0.4017	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			291.03510	239.273	14.73	0.1874	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,758.54950	1,934.333	14.73	0.8111	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			293.84950	241.633	14.73	0.1889	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,772.93870	1,949.625	14.72	0.8140	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			288.23870	236.925	14.72	0.1860	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,765.73510	1,941.973	14.73	0.8126	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,035.87410	1,139.814	16.61	0.5312	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,288.47410	1,159.014	16.61	0.4688	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,042.90030	1,147.374	16.58	0.5339	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,275.50030	1,146.574	16.58	0.4661	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,039.38050	1,143.635	16.60	0.5325	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,281.98050	1,152.835	16.60	0.4675	0.00	0	0
<b>Total € / R Option</b>												<b>982,730.91</b>	<b>1,892</b>	<b>413,044</b>
<b>Total € / R</b>												<b>76,626,660.21</b>	<b>6,689</b>	<b>537,078</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.58000		10.47190			0.0000	29,221,960.00	2,762	12,459
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.62800		10.51990			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.70640		10.59740			0.0000	0.00	0	11,551
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.83310		10.72310			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.98020		10.86770			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.12840		11.01310			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>29,221,960.00</b>	<b>2,762</b>	<b>24,763</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			872.06030	980.018	20.21	0.9998	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.16030	0.018	20.21	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,171.92880	1,280.011	25.53	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.02880	0.011	25.53	0.0001	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,221.90000	3,330.000	17.81	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	17.81	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			286.75410	384.109	15.55	0.9563	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			14.85410	4.109	15.55	0.0437	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,171.90000	3,280.000	17.81	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	17.81	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,121.90000	3,230.000	17.81	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	17.81	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			595.38070	692.955	13.32	0.9307	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			25.48070	14.955	13.32	0.0693	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			586.28590	683.504	13.28	0.9284	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			26.38590	15.503	13.28	0.0716	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			577.22120	674.072	13.23	0.9259	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			27.32120	16.072	13.23	0.0741	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			16.76280	13.620	13.40	0.0431	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			867.12530	775.985	13.58	0.8004	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,123.40790	1,229.417	13.48	0.9588	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			16.00790	13.017	13.48	0.0412	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,113.78090	1,219.715	13.44	0.9579	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			16.38090	13.315	13.44	0.0421	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,104.16280	1,210.019	13.40	0.9569	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			836.13220	935.857	12.69	0.9129	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			38.73220	29.457	12.69	0.0871	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			375.30240	449.500	12.15	0.6866	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			177.90240	143.100	12.15	0.3134	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			64.52530	82.385	13.58	0.1996	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			152.89920	126.720	12.82	0.2118	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			791.10010	875.544	12.84	0.7940	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			148.00010	122.444	12.84	0.2060	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			783.53520	867.666	12.83	0.7911	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			150.43520	124.566	12.83	0.2089	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			775.99920	859.819	12.82	0.7882	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			905.14270	986.419	13.60	0.7456	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			247.44270	216.219	13.60	0.2544	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			919.20670	1,000.983	13.61	0.7506	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			241.50670	210.783	13.61	0.2494	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			912.15970	993.688	13.60	0.7481	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			244.45970	213.488	13.60	0.2519	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			463.00320	412.236	13.94	0.3545	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			810.90680	875.139	13.95	0.6430	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			467.80680	416.739	13.95	0.3570	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			805.73750	869.671	13.96	0.6405	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			472.63750	421.271	13.96	0.3595	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			816.10320	880.636	13.94	0.6455	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>29,221,960.00</b>	<b>2,762</b>	<b>25,966</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.75010		10.72080			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.92950		10.90040			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.10580		11.07630			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>

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	11/12/2015	Foreign Exchange Option	10.50	Call			252.84710	261.924	14.21	0.8861	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			32.04710	11.824	14.21	0.1139	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			244.72460	252.867	14.12	0.8780	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			33.92460	12.767	14.12	0.1220	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			261.06060	271.047	14.30	0.8937	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			30.26060	10.947	14.30	0.1063	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			232.12400	217.848	11.99	0.4185	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			333.25970	348.463	11.98	0.5930	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			222.85970	208.963	11.98	0.4070	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			327.86270	342.877	11.99	0.5873	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			227.46270	213.377	11.99	0.4127	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			322.52400	337.348	11.99	0.5815	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			545.13050	556.719	13.48	0.6058	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			338.83050	320.919	13.48	0.3942	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			539.88680	551.393	13.50	0.6021	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			343.58680	325.593	13.50	0.3979	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			534.68420	546.105	13.51	0.5984	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			348.38420	330.305	13.51	0.4016	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			227.21440		215.40510			0.0000	0.00	0	0
<b>Total CF CANDCO CAGJ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGJ</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.40520		14.22430			0.0000	0.00	0	6,453
CHF / R	On	14/03/2016	Foreign Exchange Future			14.71310		14.52770			0.0000	0.00	0	68
CHF / R	On	13/06/2016	Foreign Exchange Future			15.01940		14.82870			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,521</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			63.69230	22.798	18.14	0.1254	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			280.34350	419.079	18.08	0.8694	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			66.04350	23.879	18.08	0.1306	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			295.71680	436.963	18.20	0.8796	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			61.41680	21.763	18.20	0.1204	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			287.99230	427.998	18.14	0.8746	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			313.95310	375.982	16.12	0.4296	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			776.25310	652.882	16.12	0.5704	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			311.02540	372.569	16.14	0.4266	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			783.32540	659.469	16.14	0.5734	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			308.12340	369.184	16.16	0.4237	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			790.42340	666.084	16.16	0.5763	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			904.20310	1,017.224	15.56	0.6662	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			475.50310	397.824	15.56	0.3338	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
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			898.83020	1,011.442	15.57	0.6639	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			480.13020	402.042	15.57	0.3361	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			909.60530	1,023.032	15.55	0.6686	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			470.90530	393.632	15.55	0.3314	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>6,521</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.22980		2.22310			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.24550		2.23780			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.26430		2.25620			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,132.43310	2,198.116	23.26	0.9994	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1.43310	0.117	23.26	0.0006	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,331.98360	2,398.073	24.46	0.9996	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.98360	0.073	24.46	0.0004	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,232.18630	2,298.085	23.72	0.9996	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1.18630	0.085	23.72	0.0004	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			509.79040	473.659	15.42	0.3635	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			927.34980	968.501	15.40	0.6153	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			549.34980	513.501	15.40	0.3847	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			872.64510	910.504	15.39	0.5938	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			594.64510	555.504	15.39	0.4062	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			987.79040	1,028.659	15.42	0.6365	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			821.90800	783.917	15.96	0.3945	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,230.21710	1,272.225	15.97	0.5904	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			868.21710	829.225	15.97	0.4096	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,178.06940	1,219.091	15.98	0.5752	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			916.06940	876.091	15.98	0.4248	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,283.90800	1,326.917	15.96	0.6055	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			2.10910		2.08030			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.15190		2.12250			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.19450		2.16510			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			923.88600	1,196.193	21.08	0.9776	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			20.88600	5.193	21.08	0.0224	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			828.18250	1,098.486	20.77	0.9686	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			25.18250	7.486	20.77	0.0314	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			739.91870	1,001.266	20.29	0.9579	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	11/12/2015	Foreign Exchange Option	2.01	Put			36.91870	10.266	20.29	0.0421	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			690.59390	808.576	17.71	0.5224	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			965.59390	789.576	17.71	0.4776	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			651.75270	764.552	17.79	0.5026	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,026.75270	845.552	17.79	0.4974	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			731.30530	856.605	17.67	0.5423	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			906.30530	737.605	17.67	0.4577	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			825.63660	702.824	17.91	0.3432	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,587.77890	1,771.546	17.90	0.6835	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			736.77890	626.546	17.90	0.3165	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,531.46730	1,708.965	17.91	0.6702	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			780.46730	663.965	17.91	0.3298	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,476.63660	1,647.824	17.91	0.6568	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			0.14040		0.14010			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13980		0.13960			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13910		0.13970			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13980		0.13880			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			0.07220		0.07200			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06960		0.06900			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06700		0.06700			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06500		0.06480			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			9.69210		9.49020			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.70170		9.49900			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.79650		9.59210			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.90170		9.69430			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			10.02390		9.81270			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			407.27400	603.698	21.58	0.9846	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			7.07400	1.598	21.58	0.0154	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			397.87540	593.803	21.46	0.9837	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			7.67540	1.703	21.46	0.0163	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			388.52130	583.913	21.33	0.9826	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			8.32130	1.813	21.33	0.0174	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	17/12/2015	Foreign Exchange Option	9.28	Call			250.42360	429.426	15.47	0.9378	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			31.42360	7.726	15.47	0.0622	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			242.46530	419.966	15.41	0.9339	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			33.46530	8.266	15.41	0.0661	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			234.61160	410.541	15.35	0.9297	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			35.61160	8.841	15.35	0.0703	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			204.30860	373.234	15.11	0.9109	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			45.30860	11.535	15.11	0.0891	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			518.22440	688.993	11.17	0.8868	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			66.12440	32.493	11.17	0.1132	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			510.36070	680.206	11.17	0.8833	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			68.26070	33.706	11.17	0.1167	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			502.55100	671.455	11.16	0.8797	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			70.45100	34.955	11.16	0.1203	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			796.10960	966.736	13.06	0.8517	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			111.80960	75.036	13.06	0.1483	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			811.94370	983.731	13.08	0.8566	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			107.64370	72.031	13.08	0.1434	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			804.01100	975.221	13.07	0.8542	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			109.71100	73.521	13.07	0.1458	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			659.23280	795.218	13.27	0.7084	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			306.53280	231.318	13.27	0.2916	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			653.53960	788.313	13.26	0.7054	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			310.83960	234.413	13.26	0.2946	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			647.88550	781.441	13.25	0.7024	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			315.18550	237.541	13.25	0.2976	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09330		1.08020			0.0000	0.00	0	70
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09600		1.08290			0.0000	3,207,992.00	2,927	4,336
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09900		1.08600			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.10280		1.08990			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>3,207,992.00</b>	<b>2,927</b>	<b>4,406</b>
<b>Total QUANTO € / \$</b>												<b>3,207,992.00</b>	<b>2,927</b>	<b>4,406</b>
RAIN	On	11/12/2015	Foreign Exchange Future			24,929.33000		24,740.69000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,699.75000		25,502.49000			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			10.30340		10.21240			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.44640		10.35200			0.0000	0.00	0	2,401

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 Future			10.59460		10.49680			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,401</b>
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			852.83450	943.453	21.62	0.9994	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.43450	0.053	21.62	0.0006	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			872.78030	963.444	21.77	0.9995	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.38030	0.044	21.77	0.0005	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			862.80650	953.448	21.69	0.9994	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.40650	0.048	21.69	0.0006	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			487.51280	559.267	12.27	0.7704	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			115.51280	92.867	12.27	0.2296	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			480.52980	551.853	12.27	0.7656	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			118.52980	95.453	12.27	0.2344	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			473.60180	544.491	12.27	0.7607	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			121.60180	98.091	12.27	0.2393	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			550.75430	618.039	13.18	0.6681	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			263.95430	233.440	13.18	0.3319	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			562.28520	630.268	13.16	0.6757	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			255.48520	225.668	13.16	0.3243	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			556.50030	624.134	13.17	0.6719	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			259.70030	229.534	13.17	0.3281	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>2,401</b>
TRY / R	On	11/12/2015	Foreign Exchange Future			4.97250		4.96460			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.92290		4.91770			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.87750		4.87020			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			474.78600	482.526	22.92	0.9994	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.18600	0.026	22.92	0.0006	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			464.80850	472.531	22.76	0.9993	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.20850	0.031	22.76	0.0007	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			454.83370	462.537	22.60	0.9991	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.23370	0.037	22.60	0.0009	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			449.80120	453.131	14.58	0.8922	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			22.10120	20.231	14.58	0.1078	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			440.85470	444.126	14.53	0.8875	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			23.15470	21.226	14.53	0.1125	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			431.95300	435.164	14.48	0.8826	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			24.25300	22.264	14.48	0.1174	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			273.74900	274.511	15.11	0.6092	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			163.54900	157.011	15.11	0.3908	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			267.87400	268.588	15.09	0.6019	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			167.67400	161.088	15.09	0.3981	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			262.07050	262.737	15.07	0.5946	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			171.87050	165.237	15.07	0.4054	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			1.34430		1.36330			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.28310		1.30210			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.18390		1.20580			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>1,503,554,574.39</b>	<b>105,599</b>	<b>1,006,678</b>
<b>Total Options</b>												<b>8,738,150.91</b>	<b>37,892</b>	<b>2,673,760</b>
<b>Grand Total:</b>												<b>1,512,292,725.30</b>	<b>143,491</b>	<b>3,680,438</b>