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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/09/2015 Foreign Exchange Future			13.36830		13.29010			0.0000	80,209,800.00	6,000	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.37560		13.29710			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.37940		13.29980			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.38510		13.30380			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.38940		13.30910			0.0000	0.00	0	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.39420		13.31430			0.0000	26,788,400.00	2,000	3,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.40390		13.32490			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.41110		13.33290			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.42070		13.34350			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.42310		13.34610			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.43760		13.36160			0.0000	0.00	0	600
\$ / R On 28/10/2015 Foreign Exchange Future			13.45650		13.38010			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.47530		13.39850			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.48710		13.41010			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.50360		13.42620			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.50590		13.42850			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.51060		13.43320			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.52010		13.44250			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.52240		13.44480			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.55300		13.47500			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.56010		13.48200			0.0000	520,246,796.60	38,366	694,202

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Future			13.58360		13.50550			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			13.63940		13.56110			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.67340		13.59490			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.71220		13.63360			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.72920		13.65050			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.74370		13.66500			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.78010		13.70120			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.78740		13.70850			0.0000	27,574,800.00	2,000	55,382
\$ / R	On	16/03/2016	Foreign Exchange Future			13.79220		13.71330			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.82420		13.74560			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.89380		13.81540			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.97090		13.89270			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.99580		13.91770			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.00330		13.92520			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.01320		13.93520			0.0000	0.00	0	21,288
\$ / R	On	28/06/2016	Foreign Exchange Future			14.05100		13.97270			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.12490		14.04570			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.16310		14.08350			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.20130		14.12120			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.22940		14.14890			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.23450		14.15390			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.25230		14.17150			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.26250		14.18160			0.0000	0.00	0	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.28450		14.20350			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.35220		14.27160			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.43210		14.35180			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.47080		14.39080			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.48280		14.40290			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.68600		14.60720			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>654,819,796.60</b>	<b>48,366</b>	<b>784,746</b>
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			292.00650	368.300	31.86	1.0000	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			1.90650	0.000	31.86	0.0000	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Call			0.56870	0.000	31.86	0.0000	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Put			510.46870	431.700	31.86	1.0000	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			311.57530	388.300	31.86	1.0000	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			1.47530	0.000	31.86	0.0000	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			14.64210	15.676	23.06	0.0871	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			647.54210	570.076	23.06	0.9129	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			280.64380	332.437	18.39	0.7930	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			70.84380	43.037	18.39	0.2070	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,503.80000	2,585.110	32.30	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.00000	0.010	32.30	0.0001	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,153.80030	2,235.134	29.91	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.00030	0.034	29.91	0.0002	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,903.80690	1,985.183	28.20	0.9995	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		3,496.52660	3,415.064	40.34	0.9993	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put		0.00690	0.083	28.20	0.0005	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		192.58440	229.231	17.91	0.6153	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		158.78440	114.131	17.91	0.3847	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call		26.43610	28.947	21.61	0.1192	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put		722.63610	643.847	21.61	0.8808	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		0.32660	0.164	40.34	0.0007	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call		536.48470	604.611	16.98	0.9223	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put		27.38470	15.211	16.98	0.0777	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call		98.71990	112.954	19.42	0.3492	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put		379.61990	313.554	19.42	0.6508	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call		87.22060	99.381	19.68	0.3154	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put		418.12060	349.982	19.68	0.6846	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call		173.91550	200.813	18.35	0.5108	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put		249.61550	196.613	18.35	0.4892	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call		145.68210	167.615	18.71	0.4484	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put		301.38210	243.415	18.71	0.5516	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put		183.26590	140.611	17.20	0.3768	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call		258.16590	294.511	17.20	0.6232	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call		70.55920	74.309	19.99	0.2055	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put		717.65920	643.209	19.99	0.7945	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		532.67080	586.849	15.54	0.8443	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		69.17080	46.149	15.54	0.1557	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call		102.55840	107.129	18.97	0.2621	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put		646.45840	574.028	18.97	0.7379	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call		268.98020	290.909	16.56	0.5383	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put		297.38020	243.309	16.56	0.4617	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call		186.87130	198.112	17.50	0.4036	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put		455.27130	390.512	17.50	0.5964	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		8.88390	7.015	31.09	0.0146	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,608.78390	3,530.515	31.09	0.9854	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		2,580.60980	2,656.817	21.75	0.9989	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.50980	0.317	21.75	0.0011	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,231.07120	2,307.106	19.98	0.9978	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		0.97120	0.606	19.98	0.0022	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		243.98150	263.776	17.32	0.4590	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		423.88150	367.276	17.32	0.5410	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		752.22040	814.335	15.41	0.8532	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		73.72040	59.035	15.41	0.1468	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		552.24560	600.668	15.82	0.7416	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		153.74560	125.368	15.82	0.2584	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		488.17590	532.645	16.18	0.6737	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		218.07590	185.545	16.18	0.3263	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		222.89310	242.100	18.25	0.3813	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		622.79310	565.000	18.25	0.6187	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		136.86900	146.256	19.87	0.2477	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			976.76900	909.156	19.87	0.7523	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			572.03790	621.959	15.82	0.7373	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			161.93790	134.859	15.82	0.2627	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			510.84180	557.002	16.21	0.6677	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			234.64180	203.402	16.21	0.3323	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			504.87370	550.099	16.30	0.6586	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			246.37370	214.199	16.30	0.3414	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			531.03790	577.243	16.27	0.6708	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			237.83790	206.643	16.27	0.3292	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			231.31730	249.594	18.82	0.3520	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			778.81730	719.494	18.82	0.6480	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			314.26340	340.539	17.75	0.4542	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			551.76340	500.439	17.75	0.5458	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			731.45630	788.271	15.54	0.7848	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			136.65630	115.871	15.54	0.2152	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			677.99930	731.925	15.74	0.7545	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			163.19930	139.525	15.74	0.2455	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			615.31070	665.548	15.99	0.7151	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,039.16040	3,961.420	33.10	0.9554	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,646.72560	2,724.126	20.15	0.9955	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			1.92560	1.726	20.15	0.0045	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,298.43800	2,375.634	18.92	0.9915	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			3.63800	3.234	18.92	0.0085	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			588.84730	536.192	17.96	0.5620	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			899.04390	963.912	15.50	0.8524	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			84.24390	71.512	15.50	0.1476	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			269.89840	291.645	18.37	0.3975	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			675.09840	619.245	18.37	0.6025	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			33.96040	33.821	33.10	0.0446	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			339.65380	301.112	16.74	0.4078	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			409.50500	444.979	16.99	0.5516	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			394.70500	352.579	16.99	0.4484	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			328.64770	355.906	17.68	0.4666	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			533.84770	483.506	17.68	0.5334	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			303.64730	328.592	17.96	0.4380	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			200.51070	173.148	15.99	0.2849	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			498.51980	540.892	16.52	0.6292	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			293.71980	258.492	16.52	0.3708	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			493.44870	535.452	16.54	0.6251	3,748,162.60	7,000	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			298.64870	263.052	16.54	0.3749	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			454.45380	493.512	16.74	0.5922	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,187.38800	1,257.259	15.39	0.9069	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			52.38800	44.259	15.39	0.0931	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			964.91920	903.176	19.55	0.6706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			313.70840	335.773	18.58	0.4054	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			741.70840	685.673	18.58	0.5946	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			311.08250	332.926	18.61	0.4025	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			749.08250	692.826	18.61	0.5975	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			290.94820	311.085	18.88	0.3802	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			808.94820	750.985	18.88	0.6198	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			388.23470	416.443	17.74	0.4829	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			566.23470	516.343	17.74	0.5171	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			368.70580	395.335	17.94	0.4633	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			606.70580	555.235	17.94	0.5367	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			335.65910	359.562	18.31	0.4290	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			683.65910	629.462	18.31	0.5710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			398.41870	427.444	17.64	0.4929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			546.41870	497.344	17.64	0.5071	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			394.99140	423.745	17.67	0.4895	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			552.99140	503.645	17.67	0.5105	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			391.59600	420.078	17.71	0.4862	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			559.59600	509.978	17.71	0.5138	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			412.44610	442.589	17.51	0.5065	10,622,148.00	24,000	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			520.44610	472.489	17.51	0.4935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			408.88890	438.751	17.54	0.5030	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			526.88890	478.651	17.54	0.4970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			401.87550	431.180	17.61	0.4963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			539.87550	491.080	17.61	0.5037	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			470.91460	506.803	17.10	0.5593	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			428.91460	386.703	17.10	0.4407	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			445.96870	479.792	17.25	0.5378	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			463.96870	419.692	17.25	0.4622	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			438.27890	471.082	17.30	0.5308	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			476.27890	430.982	17.30	0.4692	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			506.22290	544.936	16.89	0.5883	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			384.22290	344.836	16.89	0.4117	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			0.00000	535.174	16.94	0.5810	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			0.00000	355.074	16.94	0.4190	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			488.27060	525.563	16.99	0.5737	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			406.27060	365.463	16.99	0.4263	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			558.76120	601.450	16.62	0.6288	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			326.76120	291.350	16.62	0.3712	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			543.96320	585.560	16.69	0.6177	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			341.96320	305.460	16.69	0.3823	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			529.51980	570.030	16.77	0.6066	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			357.51980	319.930	16.77	0.3934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			584.22370	628.742	16.49	0.6473	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			302.22370	268.642	16.49	0.3527	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			579.05060	623.202	16.51	0.6436	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			307.05060	273.102	16.51	0.3564	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			573.91790	617.705	16.54	0.6399	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			311.91790	277.605	16.54	0.3601	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		666.75780	716.780	16.11	0.7027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		234.75780	206.680	16.11	0.2973	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		638.20610	686.400	16.24	0.6843	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		256.20610	226.300	16.24	0.3157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		599.98720	645.606	16.41	0.6584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		287.98720	255.506	16.41	0.3416	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		784.92410	841.721	15.63	0.7705	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		162.92410	141.620	15.63	0.2295	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		758.76770	814.173	15.73	0.7566	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		176.76770	154.073	15.73	0.2434	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		696.36410	748.203	15.99	0.7209	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		214.36410	188.103	15.99	0.2791	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		0.00000	909.313	15.58	0.7984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		0.00000	119.213	15.58	0.2016	2,861,107.20	24,000	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		827.74370	886.331	15.59	0.7894	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		145.74370	126.231	15.59	0.2106	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		791.60110	848.709	15.61	0.7739	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		159.60110	138.609	15.61	0.2261	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		980.77350	1,044.824	15.53	0.8455	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		98.77350	84.725	15.53	0.1545	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		902.61630	964.051	15.56	0.8187	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		120.61630	103.951	15.56	0.1813	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		857.28550	917.038	15.58	0.8014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		135.28550	116.938	15.58	0.1986	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,012.90720	1,077.934	15.52	0.8556	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		90.90720	77.834	15.52	0.1444	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,004.82860	1,069.615	15.52	0.8531	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		92.82860	79.515	15.52	0.1469	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		996.78000	1,061.323	15.52	0.8506	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		94.78000	81.223	15.52	0.1494	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,339.55360	1,412.410	15.47	0.9299	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		37.55360	32.310	15.47	0.0701	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,321.52400	1,393.498	15.41	0.9277	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		39.52400	33.398	15.41	0.0723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,061.99340	1,128.410	15.50	0.8699	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		79.99340	68.310	15.50	0.1301	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,413.96890	1,488.399	15.71	0.9383	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		31.96890	28.299	15.71	0.0617	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,366.74500	1,440.844	15.56	0.9332	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		34.74500	30.744	15.56	0.0668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,357.66200	1,431.358	15.53	0.9321	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		35.66200	31.258	15.53	0.0679	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,556.88840	1,632.161	16.18	0.9514	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		24.88840	22.061	16.18	0.0486	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,509.05650	1,584.071	16.02	0.9473	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		27.05650	23.971	16.02	0.0527	0.00	0	121,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,470.92490	1,545.718	15.90	0.9439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		28.92490	25.618	15.90	0.0561	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,749.80670	1,825.916	16.79	0.9647	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		17.80670	15.816	16.79	0.0353	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,701.36320	1,777.290	16.64	0.9618	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		19.36320	17.190	16.64	0.0382	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,604.89240	1,680.401	16.33	0.9551	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		22.89240	20.301	16.33	0.0449	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,091.88800	2,168.920	17.87	0.9800	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		9.88800	8.820	17.87	0.0200	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,895.84370	1,972.417	17.26	0.9723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		13.84370	12.317	17.26	0.0277	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,886.07810	1,962.625	17.23	0.9719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		14.07810	12.525	17.23	0.0281	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,536.61980	2,614.246	19.26	0.9905	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		4.61980	4.146	19.26	0.0095	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,487.02890	2,564.610	19.11	0.9897	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		5.02890	4.510	19.11	0.0103	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,289.05570	2,366.410	18.49	0.9856	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		7.05570	6.310	18.49	0.0144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,332.14920	4,410.226	24.18	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.14920	0.126	24.18	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,282.17870	4,360.251	24.18	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.17870	0.151	24.18	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,232.21350	4,310.280	24.18	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.21350	0.180	24.18	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		82.22620	85.519	24.96	0.1133	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,400.22620	2,325.419	24.96	0.8867	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		62.44790	63.418	27.75	0.0810	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,080.44790	3,003.318	27.75	0.9190	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		3.37970	3.510	33.50	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,291.37970	7,213.410	33.50	0.9947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		139.40540	146.866	22.21	0.1923	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,627.40540	1,556.766	22.21	0.8077	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		136.51580	143.756	22.31	0.1884	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,654.51580	1,583.656	22.31	0.8116	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		111.56340	116.939	23.30	0.1545	116,938.80	1,000	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,929.56340	1,856.839	23.30	0.8455	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		168.83210	178.486	21.28	0.2313	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		1,386.83210	1,318.386	21.28	0.7687	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		162.88760	172.050	21.45	0.2234	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,430.88760	1,361.950	21.45	0.7766	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		152.86790	161.208	21.77	0.2101	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,510.86790	1,441.108	21.77	0.7899	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		216.05260	229.652	20.13	0.2916	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,104.05260	1,039.552	20.13	0.7084	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	14.40	Call		211.11450	224.300	20.24	0.2855	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		1,129.11450	1,064.201	20.24	0.7145	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		195.64840	207.539	20.58	0.2660	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,213.64840	1,147.439	20.58	0.7340	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		239.19090	254.770	19.68	0.3200	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		997.19090	934.670	19.68	0.6800	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		231.75720	246.679	19.82	0.3110	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		1,029.75720	966.579	19.82	0.6890	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		228.14720	242.765	19.89	0.3066	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		1,046.14720	982.665	19.89	0.6934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		288.54020	308.470	18.91	0.3775	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		816.54020	758.370	18.91	0.6225	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		263.51560	281.305	19.28	0.3489	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		901.51560	841.205	19.28	0.6511	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		246.91920	263.275	19.55	0.3294	0.00	0	1,000
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		288.04150	306.389	19.26	0.3569	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		932.54150	872.789	19.26	0.6431	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		55.76450	61.220	33.52	0.0645	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,420.26450	4,347.620	33.52	0.9355	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,709.57070	2,787.251	19.08	0.9919	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		4.07070	3.651	19.08	0.0081	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,372.87820	2,450.078	18.12	0.9858	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		7.37820	6.478	18.12	0.0142	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,363.00710	2,440.194	18.09	0.9855	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		7.50710	6.594	18.09	0.0145	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		856.40510	907.407	15.61	0.7410	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		225.30510	198.007	15.61	0.2590	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		330.33340	344.909	19.94	0.3379	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,215.43340	1,151.509	19.94	0.6621	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,832.48700	1,907.064	16.04	0.9425	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		37.58700	33.664	16.04	0.0575	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		877.20360	926.999	15.60	0.7290	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		252.30360	223.599	15.60	0.2710	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		797.79870	843.260	15.98	0.6865	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		312.89870	279.860	15.98	0.3135	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,067.53520	2,142.959	16.43	0.9506	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		33.93520	30.759	16.43	0.0494	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		236.11420	243.157	22.41	0.2291	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		2,002.51420	1,930.957	22.41	0.7709	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		811.74120	756.747	18.13	0.5254	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		532.24120	555.947	18.13	0.4746	0.00	0	3,600
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,916.26760	1,990.836	16.10	0.9305	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		51.26760	47.136	16.10	0.0695	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		342.71880	353.688	20.70	0.3122	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,517.71880	1,449.988	20.70	0.6878	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,324.82900	1,388.469	15.18	0.8302	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			153.62900	138.369	15.18	0.1698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			45.78120	42.031	16.39	0.0591	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,883.12730	1,812.550	21.71	0.7244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,680.34720	2,757.470	17.32	0.9703	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			21.84720	20.070	17.32	0.0297	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,201.39040	2,276.778	16.48	0.9443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			42.89040	39.378	16.48	0.0557	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,154.28120	2,229.431	16.39	0.9409	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,445.49700	1,378.486	20.28	0.6569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			204.83390	204.348	24.82	0.1719	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,996.33390	2,916.948	24.82	0.8281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			55.43470	58.608	31.26	0.0503	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,576.93470	6,501.208	31.26	0.9497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			321.62730	329.950	21.71	0.2756	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,098.85080	1,037.288	19.05	0.5840	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			264.36410	269.539	22.92	0.2270	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,305.86410	2,232.139	22.92	0.7730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			227.92690	231.175	23.93	0.1949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,669.42690	2,593.775	23.93	0.8051	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			403.99700	415.886	20.28	0.3431	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			710.94750	659.002	17.49	0.4691	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			377.88050	388.197	20.70	0.3217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,569.38050	1,500.797	20.70	0.6783	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			357.23540	366.323	21.06	0.3045	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,678.73540	1,608.923	21.06	0.6955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			497.35080	514.688	19.05	0.4160	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			417.72160	377.780	16.03	0.3433	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			0.00000	468.643	19.59	0.3826	937,286.80	2,000	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			0.00000	1,181.243	19.59	0.6174	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			434.87810	448.629	19.84	0.3678	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,316.37810	1,251.229	19.84	0.6322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			659.44750	686.402	17.49	0.5309	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			227.53200	206.559	15.34	0.2280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			599.66050	623.195	18.00	0.4903	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			831.16050	775.795	18.00	0.5097	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			522.52850	541.400	18.77	0.4349	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,024.02850	964.000	18.77	0.5651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			866.22160	905.180	16.03	0.6567	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			104.23080	95.810	15.28	0.1249	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			738.23470	769.751	16.88	0.5816	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			579.73470	532.351	16.88	0.4184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			707.01160	736.629	17.11	0.5619	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			628.51160	579.229	17.11	0.4381	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,136.03200	1,193.959	15.34	0.7720	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			80.84310	74.264	15.63	0.0994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,035.03440	1,089.481	15.45	0.7367	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	12.95	Put			276.53440	252.082	15.45	0.2633	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			0.00000	936.407	15.86	0.6728	936,407.00	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.00000	349.007	15.86	0.3272	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,552.73080	1,623.210	15.28	0.8751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			71.44850	65.620	15.80	0.0888	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,317.73350	1,380.993	15.15	0.8262	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			159.23350	143.593	15.15	0.1738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,178.14060	1,237.405	15.29	0.7856	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			209.64060	190.005	15.29	0.2144	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,739.34310	1,811.664	15.63	0.9006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			59.18360	54.343	16.05	0.0748	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,730.34040	1,802.583	15.61	0.8995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			81.84040	75.183	15.61	0.1005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,685.49360	1,757.328	15.53	0.8938	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			86.99360	79.928	15.53	0.1062	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,829.94850	1,903.020	15.80	0.9112	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			67.97350	62.424	15.87	0.0849	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,784.51710	1,857.222	15.72	0.9060	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			76.01710	69.822	15.72	0.0940	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,748.35660	1,820.758	15.65	0.9017	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			79.85660	73.358	15.65	0.0983	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,967.68360	2,041.743	16.05	0.9252	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,939.97300	2,013.848	16.00	0.9225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			61.47300	56.448	16.00	0.0775	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,866.47350	1,939.824	15.87	0.9151	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			834.96050	871.910	16.27	0.6362	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			461.66050	419.710	16.27	0.3638	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			432.35310	445.867	19.95	0.3633	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,349.05310	1,283.667	19.95	0.6367	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,011.34420	2,084.011	15.99	0.9216	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			65.74420	59.811	15.99	0.0784	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			358.68530	366.882	21.49	0.2918	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,863.08530	1,792.681	21.49	0.7082	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			364.93760	370.723	22.23	0.2731	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,209.53760	2,136.923	22.23	0.7269	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,092.53990	2,164.701	15.98	0.9151	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			77.13990	70.901	15.98	0.0849	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,182.80420	2,252.400	15.91	0.9101	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			90.10420	81.499	15.91	0.0899	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			372.96640	376.350	23.02	0.2565	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,610.26640	2,535.450	23.02	0.7435	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			141.97430	129.873	15.44	0.1327	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			486.03720	493.232	21.43	0.3255	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,018.33720	1,947.432	21.43	0.6745	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,859.67430	1,925.673	15.44	0.8673	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,106.75690	1,140.999	16.00	0.6700	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	09/06/2016	Foreign Exchange Option	13.31	Put			491.55690	447.699	16.00	0.3300	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,116.28880	1,151.620	15.96	0.6743	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			481.08880	438.320	15.96	0.3257	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,111.50960	1,145.979	15.97	0.6722	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			486.30960	442.679	15.97	0.3278	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,123.10120	1,157.174	15.96	0.6734	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			487.90120	443.974	15.96	0.3266	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			597.39360	607.659	20.17	0.3903	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,592.19360	1,524.459	20.17	0.6097	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,175.03240	1,214.656	15.82	0.6941	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			439.83240	401.457	15.82	0.3059	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,127.88060	1,162.815	15.94	0.6754	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			482.68060	439.615	15.94	0.3246	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			340.54020	338.069	24.83	0.2181	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,335.34020	3,254.869	24.83	0.7819	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,118.34800	1,152.193	15.99	0.6712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			493.14800	448.993	15.99	0.3288	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,032.88200	1,062.551	16.52	0.6307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			597.68200	549.351	16.52	0.3693	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			328.64100	326.947	29.70	0.1869	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,563.44100	4,483.747	29.70	0.8131	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			395.70220	398.504	23.08	0.2609	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,690.50220	2,615.304	23.08	0.7391	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			343.03660	340.790	24.36	0.2225	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,217.83660	3,137.590	24.36	0.7775	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,348.12220	1,395.030	15.42	0.7532	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			322.92220	291.830	15.42	0.2468	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,292.20820	1,336.864	15.55	0.7350	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			357.00820	323.664	15.55	0.2650	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			338.21560	335.515	25.34	0.2137	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,463.01560	3,382.315	25.34	0.7863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,915.55830	1,980.285	15.47	0.8714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			140.35830	127.085	15.47	0.1286	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,266.09170	2,342.399	15.83	0.9062	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			93.39170	91.399	15.83	0.0938	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			474.71580	386.690	23.81	0.2442	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,122.01580	2,955.690	23.81	0.7558	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			412.57700	410.392	25.06	0.2377	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,496.87700	3,415.492	25.06	0.7623	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,355.57870	2,425.103	15.80	0.9033	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			109.87870	100.203	15.80	0.0967	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,653.45180	1,713.627	15.19	0.7963	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			269.95180	250.527	15.19	0.2037	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			626.54410	636.543	21.30	0.3627	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,063.04410	1,993.443	21.30	0.6373	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,439.23580	2,510.304	15.78	0.9007	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	11.80	Put			118.03580	109.004	15.78	0.0993	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			457.79290	446.684	26.62	0.2349	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,036.59290	3,945.384	26.62	0.7651	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			470.38610	462.901	26.58	0.2388	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,061.48610	3,973.501	26.58	0.7612	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			469.96440	462.255	26.79	0.2372	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,121.06440	4,032.855	26.79	0.7628	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,267.99600	1,307.291	16.44	0.6575	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			619.09600	577.891	16.44	0.3425	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,185.64990	1,218.541	16.95	0.6219	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			736.74990	689.141	16.95	0.3781	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,160.22890	1,191.804	17.16	0.6087	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			786.32890	737.304	17.16	0.3913	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			479.33860	473.666	25.00	0.2530	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,625.43860	3,539.166	25.00	0.7470	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,385.47480	1,431.373	16.07	0.6937	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			523.97480	489.073	16.07	0.3063	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,396.06920	1,442.285	16.04	0.6973	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			514.56920	479.984	16.04	0.3027	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,390.76110	1,436.818	16.06	0.6955	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			519.26110	484.518	16.06	0.3045	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,398.36220	1,442.239	16.06	0.6947	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			526.76220	489.739	16.06	0.3053	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			490.36720	487.869	26.33	0.2469	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,008.76720	3,925.370	26.33	0.7531	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,408.83230	1,453.157	16.03	0.6982	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			517.23230	480.657	16.03	0.3018	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,403.58630	1,447.687	16.04	0.6965	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			521.98630	485.187	16.04	0.3035	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,530.42370	2,600.282	15.67	0.8996	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			126.92370	115.782	15.67	0.1004	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			503.09590	495.074	28.06	0.2368	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,549.59590	4,460.574	28.06	0.7632	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			510.05550	517.506	28.95	0.2334	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,008.45550	4,935.306	28.95	0.7666	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,605.94090	2,674.762	15.63	0.8983	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			134.34090	122.562	15.63	0.1017	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,691.95360	2,761.525	15.56	0.8973	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			140.15360	129.425	15.56	0.1027	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			476.90540	487.366	28.73	0.2169	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,525.10540	5,455.266	28.73	0.7831	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,053.43200	2,113.000	15.68	0.8028	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			322.63200	302.200	15.68	0.1972	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,068.10010	2,127.911	15.68	0.8054	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			317.30010	297.111	15.68	0.1946	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,060.76080	2,120.448	15.68	0.8041	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	14/12/2016	Foreign Exchange Option	12.65	Put			319.96080	299.648	15.68	0.1959	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			437.80910	448.630	28.15	0.2020	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,844.90910	5,775.830	28.15	0.7980	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,672.70080	1,718.469	16.33	0.7126	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			559.80080	525.669	16.33	0.2874	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,667.39620	1,712.992	16.34	0.7111	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			564.49620	530.192	16.34	0.2889	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,662.11140	1,707.529	16.36	0.7095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			569.21140	534.729	16.36	0.2905	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,750.65680	2,819.376	15.63	0.8956	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			147.75680	136.576	15.63	0.1044	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,167.42370	1,190.906	20.58	0.4798	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,910.22370	1,854.906	20.58	0.5202	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,164.83550	1,188.259	20.59	0.4788	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,917.63550	1,862.260	20.59	0.5212	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,169.99290	1,193.555	20.56	0.4807	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,902.79290	1,847.555	20.56	0.5193	0.00	0	0
<b>Total \$ / R Option</b>												<b>19,222,050.40</b>	<b>59,000</b>	<b>1,758,982</b>
<b>Total \$ / R</b>												<b>674,041,847.00</b>	<b>107,366</b>	<b>2,543,728</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.56010		13.48200			0.0000	691,565.10	51	728
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.78740		13.70850			0.0000	0.00	0	236
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.01320		13.93520			0.0000	0.00	0	77
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.26250		14.18160			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>691,565.10</b>	<b>51</b>	<b>1,041</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			2,105.49540	1,868.163	16.49	0.0414	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			164,341.00960	171,909.484	16.45	0.9579	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			2,141.00960	1,899.484	16.45	0.0421	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			166,270.50210	173,847.299	16.52	0.9592	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			2,070.50210	1,837.299	16.52	0.0408	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			165,305.49540	172,878.163	16.49	0.9586	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			144,233.11630	150,918.263	15.06	0.8568	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			12,383.11630	11,178.263	15.06	0.1432	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			143,436.19780	150,050.396	15.04	0.8554	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			12,586.19780	11,310.396	15.04	0.1446	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			142,641.85940	149,234.163	15.05	0.8535	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			12,791.85940	11,494.164	15.05	0.1465	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			105,889.70240	108,984.790	16.35	0.6433	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			56,369.70240	51,664.790	16.35	0.3567	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			105,450.00290	108,523.636	16.38	0.6412	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			56,930.00290	52,203.636	16.38	0.3588	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			105,012.76450	108,064.588	16.41	0.6391	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			57,492.76450	52,744.588	16.41	0.3609	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			82,142.87910	83,839.972	20.07	0.4393	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 MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			164,982.87910	158,589.972	20.07	0.5607	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			82,610.60910	84,329.335	20.03	0.4416	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			163,450.60910	157,079.335	20.03	0.5584	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			82,376.20140	84,084.087	20.05	0.4405	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			164,216.20140	157,834.087	20.05	0.5595	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>691,565.10</b>	<b>51</b>	<b>1,041</b>
£ / R	On 11/12/2015	Foreign Exchange Future				21.05110		20.91150			0.0000	7,852,060.30	373	29,541
£ / R	On 14/03/2016	Foreign Exchange Future				21.39790		21.25600			0.0000	0.00	0	1,772
£ / R	On 13/06/2016	Foreign Exchange Future				21.74310		21.60250			0.0000	0.00	0	200
£ / R	On 08/09/2016	Foreign Exchange Future				22.08300		21.93720			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future				22.12620		21.97960			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>7,852,060.30</b>	<b>373</b>	<b>31,513</b>
£ / R	On 11/12/2015	Foreign Exchange Option		17.87	Call			3,066.02820	3,199.989	17.94	0.9736	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		17.87	Put			24.52820	18.889	17.94	0.0264	0.00	0	830
£ / R	On 11/12/2015	Foreign Exchange Option		18.16	Call			2,782.78770	2,915.205	17.17	0.9660	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.16	Put			31.28770	24.105	17.17	0.0340	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.49	Call			2,463.00790	2,593.117	16.29	0.9544	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.49	Put			41.50790	32.017	16.29	0.0456	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		19.40	Call			1,645.54310	1,750.162	15.20	0.8749	0.00	0	700
£ / R	On 11/12/2015	Foreign Exchange Option		19.40	Put			134.04310	99.062	15.20	0.1251	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.23	Call			1,049.18780	1,115.640	15.62	0.7141	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.23	Put			367.68780	294.540	15.62	0.2859	0.00	0	20,000
£ / R	On 11/12/2015	Foreign Exchange Option		18.50	Call			2,453.36860	2,583.397	16.27	0.9540	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.50	Put			41.86860	32.297	16.27	0.0460	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.51	Call			2,443.73380	2,573.681	16.24	0.9536	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		18.51	Put			42.23380	32.581	16.24	0.0464	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.77	Call			759.95530	802.814	16.22	0.5835	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option		20.77	Put			618.45530	521.714	16.22	0.4165	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.00	Call			1,194.82320	1,271.968	15.37	0.7666	0.00	0	500
£ / R	On 11/12/2015	Foreign Exchange Option		20.00	Put			283.32320	220.868	15.37	0.2334	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.12	Call			1,117.15520	1,188.706	15.50	0.7396	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.12	Put			325.65520	257.606	15.50	0.2604	0.00	0	12,000
£ / R	On 11/12/2015	Foreign Exchange Option		21.50	Call			494.63710	509.779	17.38	0.4170	0.00	0	500
£ / R	On 11/12/2015	Foreign Exchange Option		21.50	Put			1,083.13710	958.679	17.38	0.5830	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.33	Call			990.08340	1,051.949	15.73	0.6904	0.00	0	8,250
£ / R	On 11/12/2015	Foreign Exchange Option		20.33	Put			408.58340	330.849	15.73	0.3096	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.75	Call			769.38020	813.049	16.19	0.5884	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.75	Put			607.88020	511.949	16.19	0.4116	0.00	0	6,000
£ / R	On 11/12/2015	Foreign Exchange Option		21.82	Call			411.74070	420.377	18.00	0.3558	0.00	0	10,000
£ / R	On 11/12/2015	Foreign Exchange Option		21.82	Put			1,320.24070	1,189.277	18.00	0.6442	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.81	Call			741.38810	782.651	16.26	0.5738	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option		20.81	Put			639.88810	541.551	16.26	0.4262	0.00	0	4,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			588.61700	611.657	16.81	0.4815	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			877.11700	760.557	16.81	0.5185	0.00	0	3,000
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,242.22160	2,351.069	14.84	0.8621	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			196.22160	163.169	14.84	0.1379	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,258.29600	2,368.449	14.86	0.8640	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			192.29600	160.549	14.86	0.1360	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,250.24980	2,359.756	14.85	0.8630	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			194.24980	161.856	14.85	0.1370	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,775.09480	1,833.264	15.32	0.6946	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			682.59480	600.164	15.32	0.3054	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,786.32810	1,845.755	15.31	0.6973	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			673.82810	592.655	15.31	0.3027	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,780.37170	1,839.499	15.32	0.6959	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			677.87170	596.399	15.32	0.3041	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,814.55780	1,903.285	16.63	0.6294	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,755.88330	1,682.206	18.16	0.4829	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			716.00920	753.345	22.59	0.2765	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,628.80920	4,520.345	22.59	0.7235	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,077.35780	1,020.285	16.63	0.3706	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,429.43660	1,501.841	18.14	0.5190	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,742.23660	1,668.841	18.14	0.4810	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,426.25500	1,498.519	18.15	0.5181	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,749.05500	1,675.519	18.15	0.4819	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,423.08330	1,495.206	18.16	0.5171	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,252.76520	1,250.520	18.34	0.4520	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,283.16520	2,134.320	18.34	0.5480	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,257.88160	1,255.881	18.31	0.4537	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,268.28160	2,119.681	18.31	0.5463	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,255.31510	1,253.201	18.32	0.4528	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,275.71510	2,127.001	18.32	0.5472	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>109,708</b>
<b>Total £ / R</b>												<b>7,852,060.30</b>	<b>373</b>	<b>141,221</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11233		0.11205			0.0000	0.00	0	8,183
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11450		0.11422			0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11668		0.11641			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,183</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,212.09400	2,239.794	21.93	0.9841	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.99400	6.994	21.93	0.0159	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,279.70460	1,304.524	21.44	0.8801	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			74.60460	71.724	21.44	0.1199	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			598.39890	614.105	22.86	0.5968	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			393.29890	381.305	22.86	0.4032	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			445.79280	457.182	21.33	0.4054	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	0.12	Put			1,023.79280	1,006.881	21.33	0.5946	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,512.17570	1,540.312	17.56	0.8775	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			90.17570	90.012	17.56	0.1225	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			815.32000	836.104	18.62	0.6454	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			393.32000	385.804	18.62	0.3546	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			1,023.43950	1,000.348	20.32	0.5291	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			433.47830	434.102	22.65	0.3237	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,792.77830	1,765.802	22.65	0.6763	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,066.77140	1,079.009	17.88	0.6774	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			426.07140	410.709	17.88	0.3226	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			664.13950	668.648	20.32	0.4709	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,183</b>
€ / R	On	21/09/2015	Foreign Exchange Future			15.13530		15.02710			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.22750		15.12810			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.36300		15.26100			0.0000	1,920,375.00	125	78,687
€ / R	On	25/01/2016	Foreign Exchange Future			15.50130		15.39880			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.65330		15.55020			0.0000	0.00	0	27,775
€ / R	On	13/06/2016	Foreign Exchange Future			15.94820		15.84520			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.28190		16.17470			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.56250		16.45390			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,920,375.00</b>	<b>125</b>	<b>106,712</b>
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			692.67030	798.570	25.65	0.9785	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			5.57030	3.270	25.65	0.0215	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			682.97760	788.751	25.59	0.9774	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			5.87760	3.451	25.59	0.0226	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			242.40130	324.705	21.95	0.7994	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			65.30130	39.405	21.95	0.2006	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			702.37830	808.398	25.72	0.9795	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			5.27830	3.098	25.72	0.0205	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			836.22610	920.211	15.31	0.8870	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			58.12610	42.711	15.31	0.1130	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			439.91750	494.416	16.14	0.6602	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			231.81750	186.916	16.14	0.3398	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			853.06800	937.777	15.31	0.8923	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			54.96800	40.277	15.31	0.1077	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			844.63010	928.980	15.31	0.8897	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			56.53010	41.480	15.31	0.1103	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			382.27340	334.902	16.38	0.3789	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			357.87950	312.434	16.29	0.3624	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			189.43580	202.470	19.89	0.2433	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,428.43580	1,339.470	19.89	0.7567	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			618.53170	674.316	16.33	0.6310	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	15.01	Put			367.53170	321.316	16.33	0.3690	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			603.27340	657.902	16.38	0.6211	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			362.68950	316.856	16.31	0.3657	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			488.87490	533.277	16.81	0.5395	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			517.87490	460.277	16.81	0.4605	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,080.25430	1,164.718	15.60	0.8389	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			119.25430	101.718	15.60	0.1611	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			628.87950	685.434	16.29	0.6376	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.77480	0.702	23.86	0.0014	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,225.50780	2,325.669	17.62	0.9751	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			14.50780	12.669	17.62	0.0249	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,416.87000	1,509.908	15.59	0.9143	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			55.87000	46.908	15.59	0.0857	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			623.68950	679.856	16.31	0.6343	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,311.77480	4,413.702	23.86	0.9986	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			847.21700	907.021	15.74	0.6750	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			368.41700	325.721	15.74	0.3250	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,025.10710	1,100.123	15.37	0.7530	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			246.30710	218.823	15.37	0.2470	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,018.23590	1,092.972	15.38	0.7506	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			249.43590	221.672	15.38	0.2494	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			885.80620	948.011	15.60	0.6941	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			337.00620	296.711	15.60	0.3059	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,032.00820	1,107.296	15.37	0.7553	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			243.20820	215.996	15.37	0.2447	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,400.23780	2,499.749	16.12	0.9414	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			50.03780	46.449	16.12	0.0586	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			603.58580	636.492	17.59	0.4638	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			1,003.38580	933.192	17.59	0.5362	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			547.54100	576.405	18.03	0.4269	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,147.34100	1,073.105	18.03	0.5731	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,541.80950	2,642.016	16.32	0.9504	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			41.60950	38.716	16.32	0.0496	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,004.41720	1,064.187	15.45	0.6818	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			414.21720	370.887	15.45	0.3182	5,563,302.00	15,000	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			957.98660	1,014.993	15.65	0.6604	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			457.78660	411.693	15.65	0.3396	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,806.93070	1,901.639	15.25	0.8848	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			106.73070	98.339	15.25	0.1152	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,651.63640	1,742.997	15.01	0.8631	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			131.43640	119.697	15.01	0.1369	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			0.00000	1,298.534	15.12	0.7614	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			0.00000	245.234	15.12	0.2386	7,357,023.00	30,000	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			509.74230	535.840	18.36	0.4011	0.00	0	34,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,259.54230	1,182.540	18.36	0.5989	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,684.73780	1,777.931	15.06	0.8682	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			124.53780	114.631	15.06	0.1318	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,676.11820	1,769.180	15.05	0.8669	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			125.91820	115.880	15.05	0.1331	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			810.17640	857.755	16.33	0.5859	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			629.97640	574.455	16.33	0.4141	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,667.93930	1,760.441	15.04	0.8656	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			127.73930	117.141	15.04	0.1344	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,036.61770	1,098.243	15.33	0.6961	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			386.41770	344.943	15.33	0.3039	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			896.03890	934.103	17.19	0.5275	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,010.83890	945.903	17.19	0.4725	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,850.01310	1,938.108	14.86	0.8346	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			204.81310	189.908	14.86	0.1654	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			589.33480	539.125	15.68	0.3466	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,183.94100	1,237.238	15.64	0.6573	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			578.74100	529.038	15.64	0.3427	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,179.22660	1,232.267	15.66	0.6553	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			584.02660	534.067	15.66	0.3447	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,174.53480	1,227.325	15.68	0.6534	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,680.68240	1,745.822	14.93	0.7403	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			455.98240	413.922	14.93	0.2597	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,674.66500	1,739.626	14.94	0.7387	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			459.96500	417.726	14.94	0.2613	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,686.71390	1,752.032	14.92	0.7419	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			452.01390	410.132	14.92	0.2581	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,703.56670	1,626.200	18.72	0.5066	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,164.64910	1,195.749	18.73	0.4924	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,710.74910	1,633.249	18.73	0.5076	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,161.83440	1,192.809	18.75	0.4913	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,717.93440	1,640.309	18.75	0.5087	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,167.46670	1,198.700	18.72	0.4934	0.00	0	0
<b>Total € / R Option</b>												<b>12,920,325.00</b>	<b>45,000</b>	<b>340,540</b>
<b>Total € / R</b>												<b>14,840,700.00</b>	<b>45,125</b>	<b>447,252</b>
AUS / R	On	11/12/2015	Foreign Exchange Future			9.65250		9.65900			0.0000	0.00	0	9,812
AUS / R	On	14/03/2016	Foreign Exchange Future			9.77190		9.77870			0.0000	488,595.00	50	2,827
AUS / R	On	13/06/2016	Foreign Exchange Future			9.89360		9.90260			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.03200		10.04060			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>488,595.00</b>	<b>50</b>	<b>12,639</b>
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			651.75740	650.431	15.74	0.7544	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.86630	0.729	20.48	0.0025	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,409.67240	2,403.051	20.85	0.9981	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.67240	0.551	20.85	0.0019	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,359.76340	2,353.134	20.67	0.9978	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	7.30	Put			0.76340	0.634	20.67	0.0022	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,309.86630	2,303.229	20.48	0.9975	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			468.80640	457.521	13.24	0.7305	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			109.80640	105.021	13.24	0.2695	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			290.52870	278.800	13.58	0.5462	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			231.52870	226.300	13.58	0.4538	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			110.75740	102.931	15.74	0.2456	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			497.43750	483.124	12.48	0.6385	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			228.73750	221.224	12.48	0.3615	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			508.52870	494.477	12.45	0.6478	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			219.82870	212.577	12.45	0.3522	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			502.95830	488.774	12.47	0.6432	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			224.25830	216.874	12.47	0.3568	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			612.58410	597.628	14.57	0.5344	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			431.92350	408.021	14.60	0.4626	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			619.32350	604.421	14.60	0.5374	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			428.68800	404.840	14.62	0.4597	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			626.08800	611.240	14.62	0.5403	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			435.18410	411.228	14.57	0.4656	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			721.15920	699.249	15.11	0.5134	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			558.42230	527.961	15.13	0.4841	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			727.82230	705.961	15.13	0.5159	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			565.11620	534.563	15.08	0.4890	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			714.51620	692.563	15.08	0.5110	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			561.75920	531.249	15.11	0.4866	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>												<b>488,595.00</b>	<b>50</b>	<b>13,242</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.28370		10.21230			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.45480		10.38200			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			213.68070	228.959	16.09	0.4141	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			491.38070	435.259	16.09	0.5859	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			210.85130	225.864	16.13	0.4096	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			498.55130	442.164	16.13	0.5904	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			208.06070	222.812	16.16	0.4051	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			505.76070	449.112	16.16	0.5949	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			729.40350	668.194	15.81	0.5973	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			306.44810	318.410	15.75	0.4086	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			714.44810	653.610	15.75	0.5914	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			303.91300	315.687	15.78	0.4056	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			721.91300	660.886	15.78	0.5944	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			301.40350	312.994	15.81	0.4027	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.03850		13.96400			0.0000	0.00	0	7,345
CHF / R	On	14/03/2016	Foreign Exchange Future			14.33170		14.25620			0.0000	0.00	0	1,531
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,876</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			501.38370	458.570	17.70	0.4702	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			461.47510	492.655	17.72	0.5265	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			507.47510	464.155	17.72	0.4735	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			469.32240	501.519	17.68	0.5332	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			495.32240	453.019	17.68	0.4668	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			465.38370	497.070	17.70	0.5298	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			483.04990	502.825	19.27	0.3954	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,216.84990	1,161.125	19.27	0.6046	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			480.74210	500.385	19.30	0.3937	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,224.54210	1,168.685	19.30	0.6063	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			478.44910	497.961	19.32	0.3920	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,232.24910	1,176.261	19.32	0.6080	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,876</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.09750		2.08740			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.11530		2.10450			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,110</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,103.93850	1,175.940	16.36	0.7188	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			329.93850	300.940	16.36	0.2812	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,242.96380	1,319.887	16.40	0.7594	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			268.96380	244.887	16.40	0.2406	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,170.84160	1,245.674	16.34	0.7399	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			296.84160	270.674	16.34	0.2601	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,552.62270	1,465.508	17.47	0.5880	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			668.63190	687.844	17.56	0.3983	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,623.63190	1,534.844	17.56	0.6017	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			641.99840	659.831	17.68	0.3852	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,696.99840	1,606.831	17.68	0.6148	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			697.62270	718.508	17.47	0.4120	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>25,110</b>
DKK / R	On	11/12/2015	Foreign Exchange Future			2.06130		2.04670			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Future			2.10140		2.08660			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,003.03620	1,086.469	20.53	0.6194	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			636.03620	573.469	20.53	0.3806	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,110.03610	1,200.243	20.35	0.6582	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			543.03610	487.243	20.35	0.3418	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,055.49360	1,142.317	20.44	0.6389	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			588.49360	529.317	20.44	0.3611	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			796.54380	828.980	17.76	0.4516	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,430.54380	1,314.980	17.76	0.5484	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			766.73660	797.151	17.90	0.4377	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,500.73660	1,383.151	17.90	0.5623	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			827.64630	862.188	17.63	0.4659	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,361.64630	1,248.188	17.63	0.5341	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			0.12610		0.12490			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12520		0.12450			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12490		0.12480			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			0.06460		0.06390			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06090		0.06040			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05810		0.05750			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	23/09/2015	Foreign Exchange Future			8.45300		8.46390			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.52470		8.53490			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.61610		8.62680			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			8.70980		8.72290			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			35.79250	27.444	20.47	0.2187	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			201.89250	204.445	20.47	0.7813	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Call			84.41750	72.591	19.72	0.4548	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Put			100.51750	99.591	19.72	0.5452	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Call			42.98790	33.848	20.32	0.2583	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Put			179.08790	180.848	20.32	0.7417	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	11/12/2015	Foreign Exchange Option	9.09	Call			60.78560	58.036	14.33	0.1858	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			615.88560	623.336	14.33	0.8142	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			59.57900	56.872	14.38	0.1824	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			624.67900	632.172	14.38	0.8176	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			58.40070	55.734	14.43	0.1790	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			633.50070	641.034	14.43	0.8210	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			186.88850	176.888	15.46	0.3117	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			700.08850	700.788	15.46	0.6883	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			184.89490	174.969	15.50	0.3087	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			708.09490	708.869	15.50	0.6913	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			182.92520	173.074	15.54	0.3057	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			716.12520	716.974	15.54	0.6943	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			337.35700	326.769	15.19	0.4231	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			624.45700	626.969	15.19	0.5769	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			343.13120	332.478	15.13	0.4292	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			610.23120	612.678	15.13	0.5708	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			340.22930	329.610	15.16	0.4261	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			617.32930	619.810	15.16	0.5739	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>32,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13300		1.13200			0.0000	0.00	0	3,087
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13530		1.13430			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13810		1.13710			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>3,087</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>3,087</b>
RAIN	On	11/12/2015	Foreign Exchange Future			23,930.00000		23,795.57000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	11/12/2015	Foreign Exchange Future			9.64840		9.61850			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			931.23630	1,041.625	48.19	0.6010	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			652.73630	733.225	48.19	0.3990	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			906.81690	1,017.136	47.12	0.5994	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			638.31690	718.736	47.12	0.4006	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			882.37580	992.624	46.04	0.5978	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			623.87580	704.224	46.04	0.4022	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 11/12/2015 Foreign Exchange Future			4.39500		4.38000			0.0000	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Future			4.34620		4.33190			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			94.25320	91.896	15.68	0.4033	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			204.25320	186.896	15.68	0.5967	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			90.97780	88.516	15.72	0.3923	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			210.97780	193.516	15.72	0.6077	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			87.79980	85.241	15.76	0.3814	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			217.79980	200.241	15.76	0.6186	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Call			145.23860	141.459	16.65	0.4126	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			303.33860	285.259	16.65	0.5874	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			142.01790	138.170	16.68	0.4054	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			310.11790	291.970	16.68	0.5946	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			138.86140	134.948	16.71	0.3984	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			316.96140	298.748	16.71	0.6016	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			1.31080		1.30440			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.28350		1.27800			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>7,688</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>7,688</b>
<b>Total Futures</b>									<b>665772392.00</b>	<b>48,965</b>	<b>1,027,823</b>
<b>Total Options</b>									<b>32142375.40</b>	<b>104,000</b>	<b>2,233,833</b>
<b>Grand Total:</b>									<b>697,914,767.40</b>	<b>152,965</b>	<b>3,261,656</b>