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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2015 Foreign Exchange Future			13.59590		13.62870			0.0000	40,787,700.00	3,000	0
\$ / R On 07/10/2015 Foreign Exchange Future			13.59970		13.62870			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.59970		13.63070			0.0000	0.00	0	0
\$ / R On 12/10/2015 Foreign Exchange Future			13.60570		13.63660			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.60770		13.63860			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.60970		13.64060			0.0000	0.00	0	1,000
\$ / R On 16/10/2015 Foreign Exchange Future			13.61360		13.64500			0.0000	0.00	0	0
\$ / R On 20/10/2015 Foreign Exchange Future			13.62340		13.65480			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.62830		13.65970			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.64290		13.67430			0.0000	0.00	0	351
\$ / R On 30/10/2015 Foreign Exchange Future			13.64780		13.67920			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.66250		13.69390			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.67460		13.70600			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.69100		13.72250			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.69340		13.72490			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.69810		13.72960			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.70750		13.73910			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.70980		13.74140			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.74040		13.77230			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.74800		13.77990			0.0000	585,981,004.00	42,623	744,859
\$ / R On 21/12/2015 Foreign Exchange Future			13.77360		13.80540			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2016	Foreign Exchange Future			13.83180		13.86330			0.0000	0.00	0	2,650
\$ / R	On	27/01/2016	Foreign Exchange Future			13.86610		13.89770			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.90520		13.93690			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.92230		13.95410			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.93700		13.96880			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.97370		14.00560			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.98110		14.01290			0.0000	146,507,946.90	10,479	70,656
\$ / R	On	16/03/2016	Foreign Exchange Future			13.98600		14.01790			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.00310		14.03500			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.01780		14.04970			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.06740		14.09960			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.08750		14.11980			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.16530		14.19800			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.19040		14.22330			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.19790		14.23080			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.20790		14.24090			0.0000	539,900.20	38	29,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.24560		14.27880			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.32030		14.35380			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.35950		14.39300			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.39870		14.43220			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.42740		14.46090			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.43260		14.46610			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.45090		14.48440			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.46140		14.49490			0.0000	0.00	0	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.48490		14.51840			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.56310		14.59770			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.66050		14.69460			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.70780		14.74160			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.72250		14.75630			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.97050		15.00290			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>773,816,551.10</b>	<b>56,140</b>	<b>857,514</b>
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			379.25270	345.900	19.04	1.0000	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			0.55270	0.000	19.04	0.0000	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			98.86560	45.900	19.04	1.0000	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			20.16560	0.000	19.04	0.0000	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			26.78890	12.963	23.06	0.1527	0.00	0	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			168.08890	183.263	23.06	0.8473	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			15.35330	10.854	22.20	0.0868	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			364.65330	391.154	22.20	0.9132	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			20.66160	14.692	18.99	0.0955	0.00	0	3,000
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			434.06160	458.992	18.99	0.9045	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			760.61780	729.351	18.09	0.9863	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			2.01780	1.651	18.09	0.0137	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			56.61660	48.631	18.30	0.2299	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			306.01660	328.931	18.30	0.7701	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	16/10/2015	Foreign Exchange Option	14.00	Call			49.68280	44.429	19.00	0.1910	0.00	0	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			404.68280	430.828	19.00	0.8090	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			334.99980	313.309	16.30	0.7113	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			70.19980	79.909	16.30	0.2887	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			187.57330	174.392	16.69	0.5006	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			162.77330	180.992	16.69	0.4994	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			394.95650	371.103	16.21	0.7731	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			50.15650	57.704	16.21	0.2269	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			300.97230	282.932	16.52	0.6468	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			101.27230	114.632	16.52	0.3532	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,874.31860	2,842.922	25.89	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.01860	0.022	25.89	0.0001	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,524.34840	2,492.962	24.13	0.9997	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.04840	0.062	24.13	0.0003	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			283.67260	267.535	16.79	0.5669	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			169.37260	184.635	16.79	0.4331	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.64740	0.719	31.15	0.0024	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,306.34740	3,337.819	31.15	0.9976	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			166.30400	157.439	17.99	0.3718	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			357.10400	379.639	17.99	0.6282	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			129.84840	122.858	18.54	0.3043	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			450.64840	475.058	18.54	0.6957	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			263.08380	250.722	17.20	0.4877	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			269.18380	288.222	17.20	0.5123	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			987.77210	958.499	16.11	0.9419	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			13.87210	15.998	16.11	0.0581	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			729.94930	704.900	15.89	0.8673	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			36.04930	42.400	15.89	0.1327	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			126.27260	120.794	19.26	0.2543	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			670.27260	696.194	19.26	0.7457	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			750.27720	725.170	15.76	0.8556	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			44.27720	50.570	15.76	0.1444	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			637.00860	614.130	16.03	0.7962	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			71.00860	79.530	16.03	0.2038	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			246.05290	234.883	17.54	0.4387	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			350.05290	370.283	17.54	0.5613	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			660.43140	638.286	16.04	0.7788	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			87.93140	97.286	16.04	0.2212	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			0.00000	470.145	16.51	0.6597	7,052,181.00	15,000	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			0.00000	179.145	16.51	0.3403	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			650.52280	628.775	16.12	0.7679	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			95.62280	105.375	16.12	0.2321	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			682.52290	660.554	16.14	0.7771	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			92.92290	102.454	16.14	0.2229	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			320.78810	308.163	17.35	0.4874	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			341.18810	360.063	17.35	0.5126	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			368.80930	355.072	17.05	0.5253	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			309.70930	327.572	17.05	0.4747	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			251.62480	242.053	18.09	0.3918	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			502.52480	524.553	18.09	0.6082	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			939.17590	913.540	15.92	0.8705	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			47.77590	53.740	15.92	0.1295	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,592.37370	2,560.814	20.71	0.9969	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.97370	1.014	20.71	0.0031	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			304.20290	293.063	17.64	0.4510	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			412.80290	433.263	17.64	0.5490	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			14.98100	16.343	32.76	0.0269	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,723.58100	3,756.543	32.76	0.9731	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,941.83460	2,910.267	21.93	0.9986	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.43460	0.467	21.93	0.0014	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			389.67380	374.650	17.03	0.5402	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			298.27380	314.850	17.03	0.4598	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			352.14210	338.886	17.23	0.5035	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			340.74210	359.086	17.23	0.4965	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,137.02680	1,109.735	16.06	0.9207	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			25.62680	29.935	16.06	0.0793	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			624.27490	604.600	16.29	0.7244	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			132.87490	144.800	16.29	0.2756	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			571.01480	552.346	16.44	0.6887	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			159.61480	172.546	16.44	0.3113	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			508.88880	491.429	16.62	0.6428	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			197.48880	211.629	16.62	0.3572	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			870.30920	845.316	15.87	0.8476	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			58.90920	65.516	15.87	0.1524	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			787.01150	763.849	15.88	0.8145	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			75.61150	84.049	15.88	0.1855	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			631.15260	611.349	16.27	0.7288	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			129.75260	141.549	16.27	0.2712	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,449.70640	1,420.722	16.17	0.9488	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			17.40640	20.322	16.17	0.0512	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			303.97240	295.003	18.21	0.4044	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			574.07240	597.003	18.21	0.5956	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			283.13920	274.594	18.43	0.3815	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			623.23920	646.594	18.43	0.6185	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			261.15520	253.052	18.69	0.3567	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			681.25520	705.052	18.69	0.6433	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			347.51510	337.106	17.79	0.4497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			487.61510	509.106	17.79	0.5503	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			319.82330	310.529	18.05	0.4214	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			539.92330	562.529	18.05	0.5786	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			316.58490	307.358	18.08	0.4180	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			546.68490	569.358	18.08	0.5820	0.00	0	50,000

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	13.80	Call		394.83820	381.263	17.41	0.4944	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		414.93820	433.263	17.41	0.5056	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		382.48990	369.719	17.51	0.4830	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		432.58990	451.719	17.51	0.5170	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		351.25090	340.584	17.76	0.4533	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		481.35090	502.584	17.76	0.5467	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		457.23950	442.392	17.07	0.5496	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		337.33950	354.392	17.07	0.4504	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		447.82890	432.971	17.11	0.5416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		347.92890	364.971	17.11	0.4584	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		429.51190	414.618	17.19	0.5257	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		369.61190	386.618	17.19	0.4743	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		471.67180	456.837	17.01	0.5617	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		321.77180	338.837	17.01	0.4383	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		466.81920	451.981	17.03	0.5577	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		326.91920	343.981	17.03	0.4423	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		462.00690	447.167	17.05	0.5537	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		332.10690	349.167	17.05	0.4463	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		491.51450	476.679	16.94	0.5779	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		301.61450	318.679	16.94	0.4221	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		486.48960	471.655	16.96	0.5738	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		306.58960	323.655	16.96	0.4262	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		476.56730	461.734	17.00	0.5658	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		316.66730	333.734	17.00	0.4342	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		572.18890	557.171	16.64	0.6389	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		232.28890	249.171	16.64	0.3611	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		538.71640	523.812	16.76	0.6145	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		258.81640	275.812	16.76	0.3855	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		527.91860	513.037	16.80	0.6064	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		268.01860	285.037	16.80	0.3936	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		619.35020	604.089	16.48	0.6713	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		199.45020	216.089	16.48	0.3287	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		607.28800	592.098	16.52	0.6632	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		207.38800	224.098	16.52	0.3368	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		595.40600	580.279	16.56	0.6551	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		215.50600	232.279	16.56	0.3449	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		688.95980	673.169	16.27	0.7150	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		159.05980	175.169	16.27	0.2850	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		669.42980	653.805	16.33	0.7032	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		169.52980	185.805	16.33	0.2968	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		650.30790	634.834	16.38	0.6913	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		180.40790	196.834	16.38	0.3087	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		724.43730	706.308	16.17	0.7343	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		144.53730	158.308	16.17	0.2657	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		717.26220	699.594	16.19	0.7305	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		147.36220	161.594	16.19	0.2695	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		710.12570	692.923	16.21	0.7266	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		150.22570	164.923	16.21	0.2734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		798.26990	775.798	15.97	0.7718	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		118.36990	127.798	15.97	0.2282	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		760.88690	740.522	16.07	0.7533	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		130.98690	142.522	16.07	0.2467	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		746.19240	726.709	16.11	0.7458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		136.29240	148.709	16.11	0.2542	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		956.51150	931.810	15.91	0.8352	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		76.61150	83.810	15.91	0.1648	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		875.71390	851.217	15.88	0.8057	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		95.81390	103.217	15.88	0.1943	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		836.55500	812.118	15.87	0.7898	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		106.65500	114.118	15.87	0.2102	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,040.37180	1,015.358	15.93	0.8618	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		60.47180	67.358	15.93	0.1382	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		998.07680	973.232	15.92	0.8489	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		68.17680	75.232	15.92	0.1511	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		989.70420	964.890	15.92	0.8462	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		69.80420	76.890	15.92	0.1538	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,126.99160	1,101.564	15.95	0.8855	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		47.09160	53.564	15.95	0.1145	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,074.70650	1,049.537	15.94	0.8716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		54.80650	61.537	15.94	0.1284	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,066.08290	1,040.954	15.94	0.8692	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		56.18290	62.954	15.94	0.1308	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,243.20340	1,217.119	15.98	0.9118	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		33.30340	39.119	15.98	0.0882	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,234.13320	1,208.103	15.98	0.9100	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		34.23320	40.103	15.98	0.0900	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,216.05440	1,190.133	15.98	0.9062	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		36.15440	42.133	15.98	0.0938	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,596.03830	1,565.152	16.62	0.9578	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		16.13830	17.152	16.62	0.0422	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,308.54230	1,280.768	16.00	0.9241	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		28.64230	32.768	16.00	0.0759	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,252.29390	1,226.154	15.98	0.9137	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		32.39390	38.154	15.98	0.0863	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,644.55510	1,613.572	16.77	0.9615	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		14.65510	15.572	16.77	0.0385	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,634.84070	1,603.876	16.74	0.9607	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		14.94070	15.876	16.74	0.0393	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,615.42820	1,584.502	16.68	0.9593	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		15.52820	16.502	16.68	0.0407	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,790.86110	1,759.637	17.23	0.9708	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		10.96110	11.637	17.23	0.0292	11,986.01	1,030	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			1,751.74610	1,720.579	17.11	0.9686	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			11.84610	12.579	17.11	0.0314	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,693.20560	1,662.134	16.93	0.9649	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			13.30560	14.134	16.93	0.0351	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,987.32280	1,955.869	17.83	0.9800	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			7.42280	7.869	17.83	0.0200	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,888.92330	1,857.573	17.53	0.9758	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			9.02330	9.573	17.53	0.0242	3,293.25	344	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,839.84600	1,808.556	17.38	0.9734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			9.94600	10.556	17.38	0.0266	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,184.91270	2,153.305	18.43	0.9863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			5.01270	5.305	18.43	0.0137	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,175.01240	2,143.411	18.40	0.9861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			5.11240	5.411	18.40	0.0139	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,036.63040	2,005.133	17.98	0.9818	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			6.73040	7.133	17.98	0.0182	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,781.50090	2,749.597	20.25	0.9958	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.60090	1.597	20.25	0.0042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,582.16750	2,550.390	19.64	0.9937	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			2.26750	2.391	19.64	0.0063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,383.27600	2,351.567	19.04	0.9907	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			3.37600	3.567	19.04	0.0093	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,579.92310	4,548.033	25.60	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.02310	0.033	25.60	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,529.92870	4,498.041	25.60	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.02870	0.041	25.60	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,831.37410	2,799.475	20.44	0.9961	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.47410	1.475	20.44	0.0039	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,629.91860	4,598.027	25.60	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.01860	0.027	25.60	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			37.99560	37.482	26.48	0.0589	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,758.09560	2,789.482	26.48	0.9411	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.69400	1.542	33.99	0.0027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,991.79400	7,023.542	33.99	0.9973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			85.39190	82.370	22.85	0.1286	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,725.49190	1,754.370	22.85	0.8714	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			75.38790	72.912	23.35	0.1143	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,865.48790	1,894.912	23.35	0.8857	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			62.74940	60.956	24.12	0.0960	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,082.84940	2,112.956	24.12	0.9040	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			125.12710	121.216	21.31	0.1855	41,698.44	344	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,315.22710	1,343.216	21.31	0.8145	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			121.86160	118.043	21.41	0.1810	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,341.96160	1,370.043	21.41	0.8190	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			94.40340	91.077	22.44	0.1416	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,614.50340	1,643.077	22.44	0.8584	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	14.70	Call		159.87630	154.967	20.36	0.2327	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		1,079.97630	1,106.967	20.36	0.7673	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		152.64000	147.940	20.54	0.2231	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,122.74000	1,149.940	20.54	0.7769	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		140.57810	136.226	20.85	0.2068	46,861.64	344	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,200.67810	1,228.226	20.85	0.7932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		220.29080	212.989	19.23	0.3084	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		810.39080	834.989	19.23	0.6916	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		213.83220	206.655	19.33	0.3006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		833.93220	858.655	19.33	0.6994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		193.77190	187.290	19.66	0.2758	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		913.87190	939.289	19.66	0.7242	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		250.85380	242.954	18.81	0.3448	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		710.95380	734.954	18.81	0.6552	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		240.98600	233.280	18.94	0.3332	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		741.08600	765.280	18.94	0.6668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		236.21020	228.598	19.01	0.3276	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		756.31020	780.598	19.01	0.6724	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		311.22490	302.368	18.37	0.3898	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		655.82490	678.768	18.37	0.6102	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		41.15810	40.254	33.02	0.0492	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,105.75810	4,136.654	33.02	0.9508	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,007.03090	2,975.287	20.52	0.9959	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		1.63090	1.687	20.52	0.0041	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,668.22170	2,636.567	19.37	0.9928	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		2.82170	2.967	19.37	0.0072	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,658.27340	2,626.625	19.34	0.9926	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		2.87340	3.025	19.34	0.0074	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,052.09250	1,030.170	15.83	0.8048	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		118.79250	128.370	15.83	0.1952	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		226.71230	221.454	21.19	0.2427	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,489.01230	1,515.354	21.19	0.7573	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		205.62180	200.579	21.64	0.2213	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,627.92180	1,654.479	21.64	0.7787	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		725.02750	711.494	16.72	0.6309	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		327.32750	345.394	16.72	0.3691	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		354.41140	347.244	19.25	0.3629	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		936.71140	961.144	19.25	0.6371	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,116.34420	2,086.515	16.79	0.9620	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		18.64420	20.415	16.79	0.0380	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,070.80760	1,049.992	15.89	0.7881	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		143.10760	153.892	15.89	0.2119	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		966.49600	946.907	15.92	0.7509	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		178.79600	190.807	15.92	0.2491	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,354.19650	2,324.998	17.19	0.9660	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		17.29650	19.798	17.19	0.0340	0.00	0	1,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			235.57550	230.919	21.73	0.2340	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,698.67550	1,725.719	21.73	0.7660	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			608.10160	598.418	17.77	0.5196	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			584.00160	606.118	17.77	0.4804	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			362.88050	357.004	20.14	0.3310	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,234.08050	1,260.004	20.14	0.6690	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			236.43960	232.193	22.22	0.2229	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,907.63960	1,935.193	22.22	0.7771	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,197.85770	2,169.688	16.87	0.9489	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			29.05770	32.688	16.87	0.0511	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			827.39040	816.441	16.75	0.6395	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			358.59040	379.441	16.75	0.3605	0.00	0	150
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,570.09500	1,547.675	15.84	0.8647	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			94.49500	103.975	15.84	0.1353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			12.12800	14.017	18.12	0.0216	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,487.48090	2,459.261	17.23	0.9583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			24.58090	28.161	17.23	0.0417	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,439.38020	2,411.368	17.16	0.9555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			26.48020	30.268	17.16	0.0445	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,266.92320	6,297.969	31.00	0.9552	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			221.32320	217.988	23.30	0.1956	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,358.42320	2,386.888	23.30	0.8044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			191.36300	188.381	24.15	0.1695	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,678.46300	2,707.281	24.15	0.8305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,975.02800	2,945.117	18.12	0.9784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,910.68180	2,939.695	24.75	0.8463	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			375.78870	370.608	20.55	0.3214	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,392.88870	1,419.508	20.55	0.6786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			333.35950	328.628	21.16	0.2880	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,590.45950	1,617.528	21.16	0.7120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			49.82320	49.069	31.00	0.0448	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,001.82280	2,029.743	22.34	0.7678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			474.00600	467.662	19.42	0.3946	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,051.10600	1,076.562	19.42	0.6054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			434.84040	428.966	19.83	0.3661	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,171.94040	1,197.866	19.83	0.6339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			173.58180	170.795	24.75	0.1537	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,288.91600	1,315.235	20.21	0.6586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			585.96230	578.155	18.45	0.4714	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			783.06230	807.055	18.45	0.5286	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			553.66650	546.304	18.71	0.4499	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			850.76650	875.204	18.71	0.5501	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			264.72280	260.843	22.34	0.2322	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			985.08550	1,010.244	19.19	0.5883	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			821.80940	810.805	17.00	0.6111	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			438.90940	459.705	17.00	0.3889	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		761.06070	750.897	17.32	0.5778	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		508.16070	529.797	17.32	0.4222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		401.81600	396.335	20.21	0.3414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		611.82970	634.450	17.77	0.4666	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,065.28020	1,050.452	16.11	0.7232	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		252.38020	269.352	16.11	0.2768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,025.18860	1,011.055	16.15	0.7084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		272.28860	289.955	16.15	0.2916	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		497.98550	491.344	19.19	0.4117	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		398.76720	418.987	16.80	0.3680	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,356.82750	1,337.369	15.83	0.8145	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		143.92750	156.269	15.83	0.1855	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,242.68980	1,224.958	15.94	0.7820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		179.78980	193.858	15.94	0.2180	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		684.72970	675.550	17.77	0.5334	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		221.36010	237.173	16.04	0.2527	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,820.02670	1,795.712	16.19	0.8996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		67.12670	74.612	16.19	0.1004	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,560.89100	1,538.797	15.76	0.8614	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		97.99100	107.697	15.76	0.1386	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		861.66720	850.087	16.80	0.6320	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		131.10660	142.771	15.79	0.1732	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,013.35440	1,987.663	16.50	0.9215	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		50.45440	56.563	16.50	0.0785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,004.05610	1,978.425	16.48	0.9206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		51.15610	57.325	16.48	0.0794	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,134.26010	1,118.273	16.04	0.7473	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		54.79690	61.279	16.41	0.0843	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,106.79010	2,080.510	16.64	0.9305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		43.89010	49.410	16.64	0.0695	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,059.97090	2,033.980	16.57	0.9261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		47.07090	52.880	16.57	0.0739	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,404.00660	1,383.871	15.79	0.8268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		49.76120	55.808	16.51	0.0775	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		2,248.36300	2,221.280	16.86	0.9424	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		35.46300	40.180	16.86	0.0576	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		2,219.92220	2,192.993	16.82	0.9401	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		37.02220	41.893	16.82	0.0599	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,957.69690	1,932.379	16.41	0.9157	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		2,144.38520	2,117.881	16.70	0.9339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		41.48520	46.781	16.70	0.0661	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		2,022.66120	1,996.908	16.51	0.9225	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		470.50150	464.314	19.54	0.3894	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		1,082.60150	1,108.314	19.54	0.6106	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		983.01840	969.757	16.30	0.6879	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		305.11840	323.757	16.30	0.3121	0.00	0	17,991

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			412.00120	406.726	20.34	0.3397	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,347.00120	1,373.625	20.34	0.6603	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			831.00990	821.374	17.08	0.6046	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			466.00990	488.274	17.08	0.3954	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			934.14650	923.849	16.63	0.6497	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			384.44650	406.049	16.63	0.3503	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			375.09240	370.488	21.01	0.3063	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,575.39240	1,602.689	21.01	0.6937	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			272.89100	269.363	22.69	0.2274	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,183.19100	2,211.563	22.69	0.7726	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,290.44050	2,263.869	16.83	0.9378	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			40.74050	46.069	16.83	0.0622	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			397.26030	391.943	21.28	0.3042	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,717.66030	1,744.543	21.28	0.6958	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			784.59690	775.029	17.76	0.5471	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			654.99690	677.629	17.76	0.4529	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			296.02520	291.005	23.14	0.2249	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,466.22520	2,493.505	23.14	0.7751	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,370.76480	2,343.052	16.67	0.9315	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			50.96480	55.552	16.67	0.0685	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,025.30030	1,011.661	16.53	0.6581	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			405.50030	424.161	16.53	0.3419	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			378.09060	372.116	21.75	0.2839	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,918.29060	1,944.616	21.75	0.7161	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,122.38430	1,106.540	16.44	0.6668	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			424.38430	441.240	16.44	0.3332	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			381.99500	373.588	22.47	0.2637	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,313.99500	2,338.288	22.47	0.7363	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			316.52140	309.023	23.67	0.2195	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,818.52140	2,843.723	23.67	0.7805	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,460.05420	2,429.921	16.48	0.9265	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			62.05420	64.621	16.48	0.0735	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			102.24930	105.632	16.00	0.1111	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			513.68420	503.046	20.94	0.3405	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,740.38420	1,762.645	20.94	0.6595	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,125.54930	2,096.032	16.00	0.8889	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,275.77300	1,255.403	16.12	0.7100	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			354.97300	367.503	16.12	0.2900	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,288.26300	1,267.668	16.09	0.7141	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			347.46300	359.768	16.09	0.2859	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,282.00410	1,261.522	16.11	0.7120	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			351.20410	363.622	16.11	0.2880	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,300.50460	1,278.989	16.07	0.7149	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			349.60460	361.089	16.07	0.2851	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,294.30240	1,272.844	16.08	0.7129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			353.40240	364.944	16.08	0.2871	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,175.24200	1,155.047	16.35	0.6718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			434.34200	447.147	16.35	0.3282	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,158.20800	1,139.762	16.42	0.6653	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			447.30800	461.862	16.42	0.3347	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,357.42840	1,335.335	15.95	0.7332	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			316.52840	327.435	15.95	0.2668	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			405.50800	395.434	22.51	0.2678	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,394.60800	2,417.535	22.51	0.7322	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			368.55960	359.046	23.13	0.2440	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,657.65960	2,681.146	23.13	0.7560	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,288.12020	1,266.728	16.10	0.7108	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			357.22020	368.828	16.10	0.2892	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			327.12970	318.261	23.95	0.2167	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,016.22970	3,040.361	23.95	0.7833	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			315.31900	307.210	24.23	0.2090	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,134.41900	3,159.310	24.23	0.7910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			645.57880	632.823	19.75	0.4126	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,334.67880	1,354.923	19.75	0.5874	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,490.90460	1,467.518	15.69	0.7728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			250.00460	259.618	15.69	0.2272	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			293.49050	287.509	28.38	0.1768	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,222.59050	4,249.609	28.38	0.8232	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			338.71540	329.664	23.70	0.2244	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,907.81540	2,931.764	23.70	0.7756	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,181.96650	2,151.122	16.00	0.8924	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			101.06650	103.222	16.00	0.1076	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,554.08440	1,530.115	15.57	0.7901	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			223.18440	232.215	15.57	0.2099	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			389.21490	378.637	23.18	0.2482	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,730.41490	2,753.037	23.18	0.7518	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			345.77410	335.696	24.02	0.2204	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,106.97410	3,130.096	24.02	0.7796	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,550.57920	2,517.320	16.22	0.9235	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			71.77920	71.720	16.22	0.0765	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,220.71920	1,200.540	16.34	0.6755	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			441.91920	454.940	16.34	0.3245	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			394.71300	383.465	24.00	0.2350	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,170.91300	3,193.165	24.00	0.7650	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			380.82020	372.480	25.09	0.2226	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,477.02020	3,502.180	25.09	0.7774	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,634.43390	2,599.611	16.12	0.9205	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			80.63390	79.311	16.12	0.0795	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,314.40510	1,292.965	16.42	0.6820	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			460.60510	472.665	16.42	0.3180	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			667.01950	654.264	20.83	0.3787	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,794.01950	1,814.764	20.83	0.6213	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,904.07500	1,872.050	15.63	0.8224	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			211.07500	212.550	15.63	0.1776	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,408.33300	1,388.288	16.51	0.6885	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			476.13300	489.588	16.51	0.3115	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			423.01320	413.818	25.48	0.2301	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,690.81320	3,715.118	25.48	0.7699	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			418.41800	408.760	26.26	0.2232	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,916.21800	3,940.060	26.26	0.7768	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,722.45370	2,686.474	16.09	0.9173	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			90.25370	87.774	16.09	0.0827	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,332.64440	1,315.132	16.84	0.6558	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			571.74440	587.732	16.84	0.3442	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			443.76650	434.129	25.54	0.2354	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,722.86650	3,746.729	25.54	0.7646	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			442.46000	432.683	25.74	0.2336	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,781.56000	3,805.283	25.74	0.7664	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,441.16360	1,421.431	16.51	0.6910	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			480.26360	494.031	16.51	0.3090	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,298.90310	1,283.878	17.03	0.6422	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			612.80310	631.278	17.03	0.3578	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			463.41940	451.155	24.05	0.2523	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,297.31940	3,318.555	24.05	0.7477	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,579.11260	1,557.372	16.20	0.7261	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			404.71260	416.472	16.20	0.2739	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,591.17930	1,569.228	16.16	0.7296	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			396.77930	408.328	16.16	0.2704	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,585.13500	1,563.286	16.18	0.7278	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			400.73500	412.387	16.18	0.2722	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,596.74090	1,574.824	16.17	0.7286	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			401.84090	413.424	16.17	0.2714	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,590.71760	1,568.908	16.19	0.7269	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			405.81760	417.508	16.19	0.2731	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			466.43270	456.468	25.23	0.2432	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,671.53270	3,695.068	25.23	0.7568	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,602.78610	1,580.767	16.15	0.7303	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			397.88610	409.367	16.15	0.2697	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,507.56380	1,488.781	16.54	0.6956	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			489.16380	503.881	16.54	0.3044	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			473.98230	458.596	26.89	0.2313	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,205.58230	4,223.696	26.89	0.7687	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			472.06620	456.176	27.40	0.2273	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,363.66620	4,381.275	27.40	0.7727	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,817.61860	2,779.141	15.95	0.9157	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			99.21860	94.241	15.95	0.0843	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,597.54590	1,577.873	16.59	0.7018	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			499.84590	514.773	16.59	0.2982	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			511.25760	498.638	28.15	0.2322	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,683.55760	4,705.538	28.15	0.7678	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			510.63580	497.798	28.40	0.2305	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,762.93580	4,784.698	28.40	0.7695	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,901.48280	2,863.085	15.89	0.9145	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			103.78280	99.985	15.89	0.0855	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			509.01520	490.357	28.35	0.2206	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,214.41520	5,229.857	28.35	0.7794	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,003.12830	2,966.428	15.84	0.9137	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			108.52830	105.928	15.84	0.0863	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,705.19820	1,686.853	16.67	0.7092	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			510.59820	526.353	16.67	0.2908	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,337.94270	2,307.083	16.04	0.8273	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			256.34270	259.283	16.04	0.1727	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,353.48360	2,322.452	16.04	0.8297	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			251.88360	254.652	16.04	0.1703	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,345.70420	2,314.760	16.04	0.8285	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			254.10420	256.960	16.04	0.1715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			478.44240	461.580	27.79	0.2089	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,472.14240	5,489.080	27.79	0.7911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			470.39230	453.704	27.79	0.2060	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,524.09230	5,541.204	27.79	0.7940	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,886.22770	1,865.231	16.41	0.7422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			432.10890	444.710	16.37	0.2549	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,892.30850	1,871.208	16.39	0.7437	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			436.00850	448.708	16.39	0.2563	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			439.92770	452.731	16.41	0.2578	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,774.39990	1,755.339	16.71	0.7137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			518.09990	532.839	16.71	0.2863	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,071.42410	3,035.517	15.94	0.9118	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			115.12410	113.017	15.94	0.0882	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,898.40890	1,877.210	16.37	0.7451	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,292.60430	1,281.481	20.24	0.5072	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,639.70430	1,660.981	20.24	0.4928	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,289.57480	1,278.454	20.26	0.5062	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,646.67480	1,667.955	20.26	0.4938	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,295.65160	1,284.518	20.23	0.5082	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,632.75160	1,654.018	20.23	0.4918	0.00	0	0
<b>Total \$ / R Option</b>												<b>7,156,020.34</b>	<b>17,062</b>	<b>2,067,320</b>
<b>Total \$ / R</b>												<b>780,972,571.44</b>	<b>73,202</b>	<b>2,924,834</b>
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.74800		13.77990			0.0000	3,698,212.00	269	603
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		13.98110		14.01290			0.0000	1,272,280.10	91	215
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.20790		14.24090			0.0000	0.00	0	119
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.46140		14.49490			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>4,970,492.10</b>	<b>360</b>	<b>937</b>
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put		818.47310		868.052	17.68	0.0220	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call		192,824.60800		189,685.225	17.65	0.9776	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		834.60800		885.225	17.65	0.0224	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		194,792.64440		191,651.206	17.71	0.9784	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		802.64440		851.206	17.71	0.0216	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		193,808.47310		190,668.052	17.68	0.9780	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		170,261.42910		167,925.041	16.00	0.8837	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		7,971.42910		8,815.041	16.00	0.1163	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		169,366.24290		167,037.407	15.98	0.8824	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		8,076.24290		8,927.407	15.98	0.1176	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		168,472.43110		166,151.198	15.97	0.8811	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		8,182.43110		9,041.198	15.97	0.1189	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		120,995.87680		118,938.324	16.27	0.6842	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		40,905.87680		42,148.324	16.27	0.3158	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		120,411.18060		118,360.068	16.28	0.6821	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		41,321.18060		42,570.068	16.28	0.3179	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		119,829.28400		117,784.184	16.29	0.6800	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		41,739.28400		42,994.184	16.29	0.3200	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		89,318.84120		88,075.838	19.76	0.4617	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		140,828.84120		142,935.838	19.76	0.5383	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		89,875.33630		88,630.561	19.72	0.4642	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		139,385.33630		141,490.561	19.72	0.5358	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		89,596.17190		88,352.572	19.74	0.4630	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		140,106.17190		142,212.572	19.74	0.5370	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>4,970,492.10</b>	<b>360</b>	<b>937</b>
£ / R	On	11/12/2015	Foreign Exchange Future			20.90280		20.89660		0.0000	11,517,442.80	551	33,481	
£ / R	On	14/03/2016	Foreign Exchange Future			21.24980		21.24250		0.0000	0.00	0	3,208	
£ / R	On	13/06/2016	Foreign Exchange Future			21.58700		21.58100		0.0000	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.29560		22.29560		0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			21.96730		21.96140		0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>11,517,442.80</b>	<b>551</b>	<b>36,689</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,041.23420	3,045.556	18.41	0.9794	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			14.63420	12.756	18.41	0.0206	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,755.74010	2,759.482	17.55	0.9727	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			19.14010	16.682	17.55	0.0273	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,432.78780	2,435.649	16.56	0.9622	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			26.18780	22.849	16.56	0.0378	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,423.04120	2,425.872	16.53	0.9618	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			26.44120	23.072	16.53	0.0382	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	18.51	Call			2,413.29800	2,416.098	16.50	0.9614	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			26.69800	23.298	16.50	0.0386	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,595.55090	1,593.569	15.79	0.8738	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			98.95090	90.769	15.79	0.1262	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,125.63460	1,119.854	16.02	0.7524	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			229.03460	217.054	16.02	0.2476	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,043.09630	1,036.657	16.11	0.7229	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			266.49630	253.857	16.11	0.2771	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			970.81040	963.829	16.19	0.6948	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			304.21040	291.029	16.19	0.3052	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			907.94610	900.528	16.27	0.6687	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			341.34610	327.728	16.27	0.3313	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			673.95170	665.347	16.58	0.5554	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			527.35170	512.547	16.58	0.4446	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			664.01580	655.381	16.60	0.5500	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			537.41580	522.581	16.60	0.4500	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			644.46860	635.781	16.63	0.5391	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			557.86860	542.981	16.63	0.4609	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			485.91420	477.175	17.21	0.4379	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			789.31420	774.375	17.21	0.5621	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			435.93950	427.367	17.46	0.4021	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			889.33950	874.567	17.46	0.5979	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			390.85940	382.536	17.72	0.3684	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			994.25940	979.736	17.72	0.6316	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			309.29740	301.690	18.26	0.3036	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,232.69740	1,218.890	18.26	0.6964	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			111.52500	106.221	20.38	0.1230	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,414.92500	2,403.421	20.38	0.8770	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,224.45430	2,224.364	15.19	0.8564	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			171.95430	164.564	15.19	0.1436	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,216.25150	2,216.113	15.19	0.8552	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			173.75150	166.313	15.19	0.1448	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,208.06590	2,207.874	15.19	0.8540	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			175.56590	168.074	15.19	0.1460	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,725.03850	1,720.331	15.60	0.6801	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			634.03850	623.331	15.60	0.3199	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,718.93700	1,714.193	15.60	0.6787	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			637.93700	627.193	15.60	0.3213	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,713.45020	1,708.660	15.61	0.6772	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			642.45020	631.660	15.61	0.3228	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,004.82740	2,002.881	16.63	0.6535	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,541.18990	1,538.902	18.16	0.4626	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			770.29980	767.872	22.59	0.2837	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,324.69980	4,322.272	22.59	0.7163	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			909.22740	907.281	16.63	0.3465	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,573.91320	1,571.630	18.14	0.5394	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	08/09/2016	Foreign Exchange Option	22.25	Put			1,528.31320	1,526.030	18.14	0.4606	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,570.34620	1,568.061	18.15	0.5384	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,534.74620	1,532.461	18.15	0.4616	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,566.78990	1,564.502	18.16	0.5374	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,170.94180	1,162.318	18.53	0.4362	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,199.54180	2,185.018	18.53	0.5638	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,168.33480	1,159.708	18.55	0.4354	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,206.93480	2,192.408	18.55	0.5646	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,165.73590	1,157.099	18.56	0.4345	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,214.33590	2,199.799	18.56	0.5655	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>124,208</b>
<b>Total £ / R</b>												<b>11,517,442.80</b>	<b>551</b>	<b>160,897</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11446		0.11467			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11668		0.11688			0.0000	0.00	0	136
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11885		0.11906			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,270</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,473.73080	1,452.488	15.87	0.9791	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			6.63080	6.088	15.87	0.0209	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			598.41510	576.399	15.88	0.7333	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			131.31510	129.999	15.88	0.2667	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,468.69600	2,447.787	21.77	0.9959	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.59600	1.387	21.77	0.0041	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			451.50200	435.296	18.78	0.4350	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			763.50200	767.496	18.78	0.5650	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,722.49500	1,704.260	15.95	0.9350	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			34.49500	36.461	15.95	0.0650	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			912.18700	894.034	16.36	0.7252	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			224.18700	226.234	16.36	0.2748	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			801.00230	802.031	18.83	0.4934	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			438.76880	422.315	21.13	0.3358	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,532.76880	1,537.115	21.13	0.6642	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,191.47440	1,170.132	16.70	0.7351	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			285.47440	284.932	16.70	0.2649	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			707.00230	687.231	18.83	0.5066	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>8,270</b>
€ / R	On	26/10/2015	Foreign Exchange Future			15.35910		15.33090			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.49500		15.46710			0.0000	166,168,380.00	10,724	80,496
€ / R	On	25/01/2016	Foreign Exchange Future			15.63770		15.60880			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.78820		15.75940			0.0000	1,026,233.00	65	28,132
€ / R	On	13/06/2016	Foreign Exchange Future			16.07740		16.04990			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Future			16.40850		16.38050			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.73370		16.70350			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>167,194,613.00</b>	<b>10,789</b>	<b>108,878</b>
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,012.54470	1,039.603	17.25	0.9588	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			11.64470	10.503	17.25	0.0412	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,002.88890	1,029.925	17.21	0.9577	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			11.98890	10.825	17.21	0.0423	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			993.24310	1,020.257	17.17	0.9565	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			12.34310	11.157	17.17	0.0435	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			495.01080	514.367	16.38	0.7810	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			84.11080	75.267	16.38	0.2190	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			165.80400	170.956	19.47	0.2365	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,198.70400	1,175.956	19.47	0.7635	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			672.72010	693.324	16.53	0.6770	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			245.62010	238.324	16.53	0.3230	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			532.30780	549.807	16.84	0.5877	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			355.20780	344.807	16.84	0.4123	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			331.09010	341.971	17.75	0.4193	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			643.99010	626.971	17.75	0.5807	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			703.66830	724.856	16.46	0.6944	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			226.56830	219.856	16.46	0.3056	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			697.40230	718.476	16.47	0.6909	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			230.30230	223.476	16.47	0.3091	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			691.17450	712.131	16.49	0.6875	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			234.07450	227.131	16.49	0.3125	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,592.38100	1,622.271	16.54	0.9429	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			25.28100	27.271	16.54	0.0571	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,471.61640	1,500.491	16.37	0.9280	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			34.51640	35.491	16.37	0.0720	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,423.43260	2,451.612	18.88	0.9854	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			6.33260	6.612	18.88	0.0146	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,640.40420	1,670.119	16.67	0.9472	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			23.30420	25.119	16.67	0.0528	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,229.73530	1,257.937	16.29	0.8836	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			62.63530	62.937	16.29	0.1164	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,517.32340	4,545.288	25.71	0.9994	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.22340	0.288	25.71	0.0006	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,149.01660	1,175.387	15.77	0.7909	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			170.21660	167.687	15.77	0.2091	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			990.18500	1,012.508	15.75	0.7385	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			231.38500	224.808	15.75	0.2615	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			944.87720	966.466	15.85	0.7195	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			256.07720	248.765	15.85	0.2805	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,164.26710	1,190.785	15.77	0.7954	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			165.46710	163.085	15.77	0.2046	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,156.62830	1,183.074	15.77	0.7931	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		167.82830	165.374	15.77	0.2069	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		35.71530	36.859	16.84	0.0483	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		832.20450	814.249	17.44	0.5122	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		575.30590	584.276	17.82	0.4471	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		965.90590	946.076	17.82	0.5529	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,738.60400	2,768.525	17.03	0.9596	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		29.20400	30.325	17.03	0.0404	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,595.11530	2,625.059	16.84	0.9517	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		314.14610	308.195	15.74	0.2846	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		1,059.89420	1,081.690	15.89	0.6942	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		350.49420	343.490	15.89	0.3058	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,990.59050	2,020.141	16.03	0.9010	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		81.19050	81.941	16.03	0.0990	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		641.60450	652.449	17.44	0.4878	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		100.45610	100.884	15.80	0.1188	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,366.64430	1,392.882	15.66	0.7900	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		207.24430	204.682	15.66	0.2100	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		530.57860	538.233	18.11	0.4184	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,071.17860	1,050.033	18.11	0.5816	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,113.54610	1,136.395	15.74	0.7154	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		95.86430	96.375	15.85	0.1142	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,856.39450	1,885.686	15.84	0.8847	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		96.99450	97.486	15.84	0.1153	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		887.11690	904.904	16.42	0.6184	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		497.71690	486.704	16.42	0.3816	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,829.85610	1,859.084	15.80	0.8812	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,847.53610	1,876.807	15.83	0.8835	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		98.13610	98.607	15.83	0.1165	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,153.17760	1,176.660	15.71	0.7286	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		293.77760	288.460	15.71	0.2714	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,865.26430	1,894.575	15.85	0.8858	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		958.15320	970.079	17.19	0.5488	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		868.25320	852.679	17.19	0.4512	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		2,028.88640	2,048.039	15.45	0.8493	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		178.98640	170.638	15.45	0.1507	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		488.54580	476.910	15.87	0.3219	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,289.76240	1,305.717	15.84	0.6818	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		479.86240	468.317	15.84	0.3182	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,283.83160	1,299.757	15.85	0.6800	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		483.93160	472.357	15.85	0.3200	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,278.44580	1,294.310	15.87	0.6781	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,827.85480	1,846.006	15.44	0.7556	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		397.35480	387.507	15.44	0.2444	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,821.41320	1,839.558	15.45	0.7541	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		400.91320	391.058	15.45	0.2459	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,834.32030	1,852.475	15.43	0.7571	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			393.82030	383.975	15.43	0.2429	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,527.84010	1,509.464	18.68	0.4886	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,238.17270	1,249.911	18.70	0.5103	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,534.67270	1,516.211	18.70	0.4897	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,235.00930	1,246.670	18.71	0.5092	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,541.50930	1,522.970	18.71	0.4908	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,241.34010	1,253.164	18.68	0.5114	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>341,570</b>
<b>Total € / R</b>												<b>167,194,613.00</b>	<b>10,789</b>	<b>450,448</b>
AUS / R	On	11/12/2015	Foreign Exchange Future			9.77620		9.72180			0.0000	195,524.00	20	9,703
AUS / R	On	14/03/2016	Foreign Exchange Future			9.89590		9.84150			0.0000	1,979,180.00	200	4,784
AUS / R	On	13/06/2016	Foreign Exchange Future			10.01670		9.96330			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.15700		10.10360			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>2,174,704.00</b>	<b>220</b>	<b>14,487</b>
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			43.52540	35.546	11.32	0.1441	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			252.18400	286.782	11.29	0.6565	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,371.86040	2,426.246	19.35	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.06040	0.046	19.35	0.0002	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			465.32540	511.746	11.32	0.8559	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,471.84120	2,526.231	19.69	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			130.38400	110.582	11.29	0.3435	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			62.78600	71.402	13.09	0.2314	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			540.98600	495.202	13.09	0.7686	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.04120	0.031	19.69	0.0002	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,421.84990	2,476.238	19.52	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.04990	0.038	19.52	0.0002	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			528.08590	567.022	12.68	0.7057	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			176.58590	161.122	12.68	0.2943	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			521.90100	560.570	12.69	0.7012	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			180.40100	164.670	12.69	0.2988	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			515.76660	554.164	12.70	0.6967	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			184.26660	168.264	12.70	0.3033	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			425.33070	447.979	14.55	0.5000	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			552.03070	521.279	14.55	0.5000	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			421.80560	444.261	14.58	0.4968	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			558.50560	527.561	14.58	0.5032	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			428.88740	451.729	14.53	0.5032	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			545.58740	515.029	14.53	0.4968	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			664.17630	633.391	15.28	0.4841	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			565.00700	587.968	15.24	0.5210	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			651.40700	620.968	15.24	0.4790	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			561.37680	584.164	15.26	0.5185	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	19/09/2016	Foreign Exchange Option	10.20	Put			657.77680	627.164	15.26	0.4815	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			557.77630	580.391	15.28	0.5159	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>2,174,704.00</b>	<b>220</b>	<b>15,090</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.51230		10.50930			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.68680		10.68280			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	10.50	Call			254.97730	254.846	13.95	0.5197	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			245.67730	242.546	13.95	0.4803	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			250.75510	250.592	13.99	0.5133	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			251.45510	248.292	13.99	0.4867	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			259.66550	259.570	13.94	0.5261	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			240.36550	237.270	13.94	0.4739	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			513.38190	511.160	15.75	0.5230	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			393.32170	395.152	15.69	0.4838	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			500.52170	498.352	15.69	0.5162	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			389.73600	391.539	15.72	0.4804	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			506.93600	504.739	15.72	0.5196	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			386.18190	387.960	15.75	0.4770	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.22600		14.15820			0.0000	0.00	0	7,276
CHF / R	On	14/03/2016	Foreign Exchange Future			14.52370		14.45560			0.0000	0.00	0	1,611
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,887</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			335.03550	307.761	17.17	0.3990	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			488.09350	528.366	17.18	0.5971	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			339.89350	312.366	17.18	0.4029	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			498.41760	539.196	17.15	0.6048	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			330.21760	303.196	17.15	0.3952	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			493.23550	533.761	17.17	0.6010	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			488.09730	508.445	18.42	0.4215	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,022.49730	974.745	18.42	0.5785	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			485.33940	505.568	18.45	0.4195	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,029.73940	981.868	18.45	0.5805	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			482.59970	502.713	18.47	0.4175	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,036.99970	989.013	18.47	0.5825	0.00	0	0
<b>Total CHF / 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 CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,887</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.15040		2.15490			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.16900		2.17330			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			1,578.32060	1,540.748	16.78	0.8369	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			129.32060	136.748	16.78	0.1631	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,750.35340	1,711.632	16.97	0.8666	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			101.35340	107.632	16.97	0.1334	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,663.62590	1,625.461	16.87	0.8523	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			114.62590	121.461	16.87	0.1477	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,069.54440	1,093.611	17.12	0.5113	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			862.23930	843.882	17.19	0.4730	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,129.23930	1,153.882	17.19	0.5270	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			823.48890	805.696	17.25	0.4575	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,190.48890	1,215.696	17.25	0.5425	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			902.54440	883.611	17.12	0.4887	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			2.08000		2.07570			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.12050		2.11580			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,186.12100	1,215.020	19.45	0.7177	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			329.12100	315.020	19.45	0.2823	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,119.52420	1,147.265	19.45	0.6969	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			362.52420	347.265	19.45	0.3031	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,057.85230	1,084.412	19.54	0.6749	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			400.85230	384.412	19.54	0.3251	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			917.78630	946.196	19.29	0.4823	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,259.78630	1,241.196	19.29	0.5177	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			881.73190	909.254	19.39	0.4683	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,323.73190	1,304.254	19.39	0.5317	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			955.25000	984.553	19.19	0.4966	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,197.25000	1,179.553	19.19	0.5034	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			0.13170		0.13170			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13150		0.13120			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13040		0.13130			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			0.06720		0.06710			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06380		0.06420			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06080		0.06130			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	19/10/2015	Foreign Exchange Future			8.87820		8.86480			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.92540		8.91240			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.01950		9.00670			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.11350		9.10090			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			58.32120	63.583	13.59	0.3984	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			133.52120	125.383	13.59	0.6016	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			55.07900	60.121	13.65	0.3821	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			140.27900	131.921	13.65	0.6179	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			51.98730	56.814	13.70	0.3662	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			147.18730	138.614	13.70	0.6338	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			72.87960	79.064	13.38	0.4663	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			108.07960	100.864	13.38	0.5337	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			110.79820	116.084	12.24	0.3725	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			288.39820	280.684	12.24	0.6275	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			108.04610	113.222	12.28	0.3651	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			295.64610	287.822	12.28	0.6349	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			105.36130	110.430	12.33	0.3578	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			302.96130	295.030	12.33	0.6422	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			271.24480	278.038	13.97	0.4613	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			404.54480	398.538	13.97	0.5387	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			267.84660	274.565	14.00	0.4567	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			411.14660	405.065	14.00	0.5433	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			264.49230	271.138	14.03	0.4523	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			417.79230	411.638	14.03	0.5477	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			471.70880	479.818	14.22	0.5619	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			380.80880	376.318	14.22	0.4381	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			480.88190	489.120	14.18	0.5694	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			369.98190	365.620	14.18	0.4306	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			476.27570	484.449	14.20	0.5656	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			375.37570	370.949	14.20	0.4344	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>12,000</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 NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>12,000</b>
QUANTO €On	11/12/2015	Foreign Exchange Future			1.12710		1.12240				0.0000	0.00	0	95
QUANTO €On	14/03/2016	Foreign Exchange Future			1.12930		1.12460				0.0000	0.00	0	0
QUANTO €On	13/06/2016	Foreign Exchange Future			1.13160		1.12700				0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>95</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>95</b>
RAIN	On 11/12/2015	Foreign Exchange Future			24,252.16000		24,262.01000				0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 11/12/2015	Foreign Exchange Future			9.63790		9.66090				0.0000	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			9.77750		9.79880				0.0000	156,440.00	16	720
<b>Total SGD / R Future</b>												<b>156,440.00</b>	<b>16</b>	<b>720</b>
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Call			974.97590	959.956	50.58	0.5962		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Put			674.07590	682.056	50.58	0.4038		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Call			1,025.53370	1,010.334	53.11	0.5995		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Put			704.63370	712.434	53.11	0.4005		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Call			1,000.26790	985.159	51.85	0.5979		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Put			689.36790	697.259	51.85	0.4021		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			658.71350	746.324	32.40	0.5047		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			839.91350	948.824	32.40	0.4953		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			674.75430	762.290	33.18	0.5048		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			865.95430	974.790	33.18	0.4952		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			690.81250	778.272	33.96	0.5049		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			892.01250	1,000.772	33.96	0.4951		0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>156,440.00</b>	<b>16</b>	<b>720</b>
TRY / R	On 11/12/2015	Foreign Exchange Future			4.53030		4.52130				0.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			4.48570		4.47580				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			127.77610	131.737	14.43	0.5700		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Put			96.47610	91.437	14.43	0.4300		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Call			122.25040	126.039	14.39	0.5558		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Put			100.95040	95.739	14.39	0.4442		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Call			117.41390	121.048	14.43	0.5414		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Put			106.11390	100.748	14.43	0.4586		0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Call			188.69350	193.694	16.53	0.5183		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			202.89350	197.994	16.53	0.4817	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			184.30900	189.199	16.55	0.5103	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			208.50900	203.499	16.55	0.4897	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			180.00380	184.785	16.56	0.5022	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			214.20380	209.085	16.56	0.4978	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			1.08980		1.09450			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.06050		1.06610			0.0000	0.00	0	1
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,689</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>7,689</b>
<b>Total Futures</b>												<b>959,830,243.00</b>	<b>68,076</b>	<b>1,099,504</b>
<b>Total Options</b>												<b>7,156,020.34</b>	<b>17,062</b>	<b>2,545,701</b>
<b>Grand Total:</b>												<b>966,986,263.34</b>	<b>85,138</b>	<b>3,645,205</b>