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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/11/2015 Foreign Exchange Future			14.10490		13.88200			0.0000	0.00	0	0
\$ / R On 11/11/2015 Foreign Exchange Future			14.10600		13.88400			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			14.11710		13.89610			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.11900		13.89860			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			14.12430		13.90370			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.13470		13.91400			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.13740		13.91650			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.14000		13.91910			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.17140		13.94980			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.17940		13.95770			0.0000	670,643,081.80	47,297	563,057
\$ / R On 21/12/2015 Foreign Exchange Future			14.20670		13.98430			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.22850		14.00570			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.26650		14.04280			0.0000	0.00	0	47
\$ / R On 13/01/2016 Foreign Exchange Future			14.26900		14.04530			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.30400		14.07950			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.30900		14.08440			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.34410		14.11880			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.36210		14.13650			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.37750		14.15170			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.38780		14.16180			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.41600		14.18950			0.0000	0.00	0	272

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 Future	14.42370	14.19710			0.0000	18,678,691.50	1,295	86,418
\$ / R	On	16/03/2016			Foreign Exchange Future	14.42880	14.20220			0.0000	0.00	0	0
\$ / R	On	23/03/2016			Foreign Exchange Future	14.44680	14.21980			0.0000	0.00	0	0
\$ / R	On	29/03/2016			Foreign Exchange Future	14.46220	14.23500			0.0000	0.00	0	0
\$ / R	On	18/04/2016			Foreign Exchange Future	14.51350	14.28550			0.0000	0.00	0	0
\$ / R	On	26/04/2016			Foreign Exchange Future	14.53400	14.30570			0.0000	0.00	0	0
\$ / R	On	27/05/2016			Foreign Exchange Future	14.61350	14.38520			0.0000	0.00	0	0
\$ / R	On	06/06/2016			Foreign Exchange Future	14.63920	14.41110			0.0000	0.00	0	0
\$ / R	On	09/06/2016			Foreign Exchange Future	14.64690	14.41880			0.0000	0.00	0	264
\$ / R	On	13/06/2016			Foreign Exchange Future	14.65710	14.42920			0.0000	1,480,367.10	101	33,036
\$ / R	On	28/06/2016			Foreign Exchange Future	14.69560	14.46800			0.0000	0.00	0	0
\$ / R	On	27/07/2016			Foreign Exchange Future	14.77010	14.54310			0.0000	0.00	0	0
\$ / R	On	11/08/2016			Foreign Exchange Future	14.80860	14.58210			0.0000	0.00	0	0
\$ / R	On	26/08/2016			Foreign Exchange Future	14.85010	14.62180			0.0000	0.00	0	0
\$ / R	On	06/09/2016			Foreign Exchange Future	14.88060	14.65090			0.0000	0.00	0	0
\$ / R	On	08/09/2016			Foreign Exchange Future	14.88610	14.65620			0.0000	0.00	0	0
\$ / R	On	15/09/2016			Foreign Exchange Future	14.90550	14.67470			0.0000	0.00	0	259
\$ / R	On	19/09/2016			Foreign Exchange Future	14.91660	14.68530			0.0000	11,187,450.00	750	12,949
\$ / R	On	28/09/2016			Foreign Exchange Future	14.94150	14.70910			0.0000	0.00	0	0
\$ / R	On	26/10/2016			Foreign Exchange Future	15.01910	14.78320			0.0000	0.00	0	0
\$ / R	On	28/11/2016			Foreign Exchange Future	15.11150	14.87520			0.0000	0.00	0	0
\$ / R	On	14/12/2016			Foreign Exchange Future	15.15660	14.92140			0.0000	0.00	0	251
\$ / R	On	19/12/2016			Foreign Exchange Future	15.17070	14.93590			0.0000	0.00	0	1,010
\$ / R	On	13/03/2017			Foreign Exchange Future	15.40760	15.17880			0.0000	0.00	0	0
<b>Total \$ / R Future</b>											<b>701,989,590.40</b>	<b>49,443</b>	<b>700,257</b>
\$ / R	On	10/11/2015	14.25	Call	Foreign Exchange Option		19.29530	37.927	15.71	0.2696	0.00	0	20,000
\$ / R	On	10/11/2015	14.25	Put	Foreign Exchange Option		387.29530	183.027	15.71	0.7304	0.00	0	0
\$ / R	On	10/11/2015	13.00	Call	Foreign Exchange Option		882.90230	1,105.039	25.95	0.9987	0.00	0	0
\$ / R	On	10/11/2015	13.00	Put	Foreign Exchange Option		0.90230	0.139	25.95	0.0013	0.00	0	10,000
\$ / R	On	10/11/2015	13.14	Call	Foreign Exchange Option		744.15440	965.214	24.60	0.9971	0.00	0	0
\$ / R	On	10/11/2015	13.14	Put	Foreign Exchange Option		2.15440	0.314	24.60	0.0029	0.00	0	8,000
\$ / R	On	10/11/2015	13.81	Call	Foreign Exchange Option		153.22270	310.664	17.50	0.8775	0.00	0	10,000
\$ / R	On	10/11/2015	13.81	Put	Foreign Exchange Option		81.22270	15.764	17.50	0.1225	0.00	0	0
\$ / R	On	11/11/2015	13.68	Call	Foreign Exchange Option		252.78290	436.388	18.39	0.9244	0.00	0	11,000
\$ / R	On	11/11/2015	13.68	Put	Foreign Exchange Option		48.78290	10.388	18.39	0.0756	0.00	0	0
\$ / R	On	11/11/2015	13.92	Call	Foreign Exchange Option		101.27310	224.058	16.22	0.7607	0.00	0	11,000
\$ / R	On	11/11/2015	13.92	Put	Foreign Exchange Option		137.27310	38.058	16.22	0.2393	0.00	0	0
\$ / R	On	17/11/2015	13.35	Call	Foreign Exchange Option		561.94910	772.056	17.24	0.9700	0.00	0	5,000
\$ / R	On	17/11/2015	13.35	Put	Foreign Exchange Option		15.84910	4.956	17.24	0.0300	0.00	0	0
\$ / R	On	17/11/2015	13.40	Call	Foreign Exchange Option		516.79860	723.073	16.83	0.9640	0.00	0	7,500
\$ / R	On	17/11/2015	13.40	Put	Foreign Exchange Option		20.69860	5.973	16.83	0.0360	0.00	0	0
\$ / R	On	17/11/2015	13.15	Call	Foreign Exchange Option		751.71270	969.519	18.89	0.9854	0.00	0	12,500
\$ / R	On	17/11/2015	13.15	Put	Foreign Exchange Option		5.61270	2.418	18.89	0.0146	0.00	0	0
\$ / R	On	18/11/2015	13.35	Call	Foreign Exchange Option		565.58430	774.459	16.82	0.9679	0.00	0	6,000
\$ / R	On	18/11/2015	13.35	Put	Foreign Exchange Option		16.98430	5.459	16.82	0.0321	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			734.98300	952.112	18.44	0.9820	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			6.38300	3.112	18.44	0.0180	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			771.34140	987.895	18.02	0.9805	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			7.64140	3.595	18.02	0.0195	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			266.44960	420.140	15.79	0.8116	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			112.74960	45.840	15.79	0.1884	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			335.82890	499.120	15.58	0.8321	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			101.82890	44.420	15.58	0.1679	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			168.65390	277.060	15.76	0.6223	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			244.65390	132.360	15.76	0.3777	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,116.51320	3,337.408	29.90	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.01320	0.008	29.90	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,766.51660	2,987.411	27.09	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.01660	0.011	27.09	0.0001	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,289.69050	1,508.981	20.40	0.9928	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			173.94800	88.867	15.76	0.2778	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.45180	0.295	29.85	0.0011	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,533.95180	3,312.895	29.85	0.9989	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			530.44040	723.836	15.61	0.9277	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			43.94040	16.436	15.61	0.0723	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			96.70150	42.506	15.62	0.1582	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			310.48980	465.468	15.68	0.7983	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			123.98980	58.069	15.68	0.2017	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			695.83460	906.775	16.81	0.9581	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			19.33460	9.375	16.81	0.0419	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			240.44800	376.267	15.76	0.7222	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			20.25960	9.652	16.75	0.0431	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			615.52300	819.604	16.25	0.9458	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			29.02300	12.204	16.25	0.0542	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,072.31340	1,290.543	19.28	0.9858	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			5.81340	3.143	19.28	0.0142	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			363.20150	529.906	15.62	0.8418	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			3.19050	1.581	20.40	0.0072	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			993.77910	1,211.307	18.77	0.9824	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			7.27910	3.907	18.77	0.0176	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			896.18970	1,112.553	18.14	0.9768	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			9.68970	5.153	18.14	0.0232	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			686.75960	897.052	16.75	0.9569	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			803.20940	1,017.569	17.41	0.9670	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			14.10940	7.569	17.41	0.0330	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,612.31380	1,832.960	18.83	0.9940	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			2.51380	1.560	18.83	0.0060	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			157.98100	233.345	16.47	0.4441	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			500.28100	353.945	16.47	0.5559	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			140.11850	208.192	16.66	0.4079	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			552.41850	398.792	16.66	0.5921	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	14.12	Call		213.75360	311.072	16.04	0.5435	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		376.05360	251.672	16.04	0.4565	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		187.10610	273.727	16.20	0.4985	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		429.40610	294.327	16.20	0.5015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		174.92070	256.924	16.31	0.4764	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		457.22070	317.524	16.31	0.5236	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		243.64650	353.814	15.98	0.5888	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		325.94650	214.414	15.98	0.4112	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		239.72510	348.272	15.99	0.5831	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		332.02510	218.872	15.99	0.4169	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		224.57030	326.670	16.02	0.5605	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		356.87030	237.270	16.02	0.4395	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		296.08380	424.790	15.90	0.6553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		258.38380	165.390	15.90	0.3447	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		259.88160	376.562	15.96	0.6112	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		302.18160	197.162	15.96	0.3888	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		255.74030	370.789	15.96	0.6056	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		308.04030	201.389	15.96	0.3944	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		343.15490	483.328	15.83	0.7031	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		215.45490	133.928	15.83	0.2969	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		337.69270	476.604	15.84	0.6979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		219.99270	137.204	15.84	0.3021	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		301.08170	431.073	15.89	0.6607	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		253.38170	161.673	15.89	0.3393	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		432.08390	590.489	15.73	0.7765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		154.38390	91.089	15.73	0.2235	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		407.09780	560.787	15.76	0.7579	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		169.39780	101.387	15.76	0.2421	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		359.89700	503.823	15.81	0.7185	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		202.19700	124.423	15.81	0.2815	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		457.97960	620.968	15.70	0.7945	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		140.27960	81.568	15.70	0.2055	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		451.42070	613.277	15.71	0.7901	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		143.72070	83.877	15.71	0.2099	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		444.91810	605.632	15.71	0.7856	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		147.21810	86.232	15.71	0.2144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		484.77080	652.196	15.67	0.8117	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		127.07080	72.796	15.67	0.1883	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		471.26360	636.491	15.68	0.8032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		133.56360	77.091	15.68	0.1968	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		464.59450	628.706	15.69	0.7989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		136.89450	79.306	15.69	0.2011	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		555.54380	733.342	15.60	0.8510	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		97.84380	53.942	15.60	0.1490	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		540.96540	716.777	15.61	0.8435	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		103.26540	57.377	15.61	0.1565	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	13.59	Call		491.60550	660.117	15.66	0.8158	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		123.90550	70.717	15.66	0.1842	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		647.19960	837.166	15.67	0.8889	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		69.49960	37.766	15.67	0.1111	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		631.44330	819.387	15.64	0.8833	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		73.74330	39.987	15.64	0.1167	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		600.49510	784.163	15.58	0.8717	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		82.79510	44.763	15.58	0.1283	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		703.76270	900.201	15.77	0.9066	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		56.06270	30.802	15.77	0.0934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		695.55250	891.123	15.75	0.9042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		57.85250	31.723	15.75	0.0958	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		663.14010	855.051	15.69	0.8942	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		65.44010	35.651	15.69	0.1058	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		780.12080	982.894	15.90	0.9261	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		42.42080	23.493	15.90	0.0739	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		753.89090	955.141	15.86	0.9200	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		46.19090	25.741	15.86	0.0800	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		728.64520	927.573	15.81	0.9135	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		50.94520	28.173	15.81	0.0865	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		824.42600	1,029.526	15.97	0.9355	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		36.72600	20.126	15.97	0.0645	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		797.75930	1,001.492	15.93	0.9300	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		40.05930	22.092	15.93	0.0700	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		788.92530	992.183	15.92	0.9281	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		41.22530	22.783	15.92	0.0719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		933.36100	1,143.114	16.15	0.9540	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		25.66100	13.713	16.15	0.0460	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		887.55970	1,095.525	16.08	0.9469	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		29.85970	16.125	16.08	0.0531	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		842.33880	1,048.302	16.00	0.9389	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		34.63880	18.902	16.00	0.0611	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,111.73160	1,326.612	16.43	0.9741	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		14.03160	7.212	16.43	0.0259	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,073.69120	1,287.686	16.37	0.9707	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		15.99120	8.286	16.37	0.0293	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		979.68530	1,191.028	16.22	0.9603	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		21.98530	11.628	16.22	0.0397	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,198.08240	1,414.640	16.56	0.9806	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		10.38240	5.240	16.56	0.0194	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,169.19120	1,385.235	16.52	0.9786	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		11.49120	5.835	16.52	0.0214	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,121.27620	1,336.364	16.44	0.9749	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		13.57620	6.964	16.44	0.0251	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,363.42440	1,582.861	17.30	0.9871	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		5.72440	3.461	17.30	0.0129	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	12.70	Call			1,265.85900	1,483.748	16.83	0.9838	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			8.15900	4.348	16.83	0.0162	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,207.73460	1,424.454	16.58	0.9813	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			10.03460	5.054	16.58	0.0187	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,402.65140	1,622.563	17.49	0.9883	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			4.95140	3.163	17.49	0.0117	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,392.83520	1,612.635	17.45	0.9880	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			5.13520	3.235	17.45	0.0120	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,383.02500	1,602.708	17.40	0.9877	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			5.32500	3.308	17.40	0.0123	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,779.75230	2,000.773	19.30	0.9950	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			2.05230	1.373	19.30	0.0050	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,759.84560	1,980.833	19.20	0.9947	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			2.14560	1.433	19.20	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,461.94480	1,682.165	17.78	0.9898	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			4.24480	2.764	17.78	0.0102	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,859.41980	2,080.558	19.68	0.9958	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			1.71980	1.158	19.68	0.0042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,809.62020	2,030.688	19.44	0.9953	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			1.92020	1.288	19.44	0.0047	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,799.66320	2,020.715	19.39	0.9952	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			1.96320	1.316	19.39	0.0048	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,008.94080	2,230.244	20.39	0.9969	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			1.24080	0.844	20.39	0.0031	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,959.08240	2,180.337	20.15	0.9966	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			1.38240	0.937	20.15	0.0034	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,919.20810	2,140.420	19.96	0.9963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			1.50810	1.020	19.96	0.0037	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,208.51010	2,429.958	21.34	0.9980	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.81010	0.558	21.34	0.0020	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,158.60040	2,380.019	21.10	0.9978	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.90040	0.619	21.10	0.0022	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,058.81430	2,280.161	20.63	0.9972	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			1.11430	0.761	20.63	0.0028	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,558.09240	2,779.675	23.00	0.9990	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.39240	0.276	23.00	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,358.29200	2,579.811	22.05	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.59200	0.411	22.05	0.0015	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,348.30440	2,569.820	22.00	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.60440	0.420	22.00	0.0015	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,007.84440	3,229.496	24.83	0.9997	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.14440	0.096	24.83	0.0003	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,957.86340	3,179.509	24.64	0.9996	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.16340	0.109	24.64	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,757.70030	4,979.400	28.91	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00030	0.000	28.91	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,707.70040	4,929.400	28.91	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00040	0.000	28.91	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,757.96190	2,979.577	23.86	0.9994	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.26190	0.177	23.86	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,807.70020	5,029.400	28.91	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00020	0.000	28.91	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00020	0.001	26.65	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,812.30020	6,590.601	26.65	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		19.43350	28.832	20.42	0.0738	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,631.73350	1,419.432	20.42	0.9262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		13.53080	19.979	21.12	0.0524	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,855.83080	1,640.579	21.12	0.9476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		4.87350	7.042	23.26	0.0193	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,547.17350	2,327.642	23.26	0.9807	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		48.27820	71.658	18.47	0.1698	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,090.57820	892.258	18.47	0.8302	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		29.98750	44.078	19.50	0.1094	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,372.28750	1,164.678	19.50	0.8906	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		24.75760	36.454	19.91	0.0918	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,487.05760	1,277.054	19.91	0.9082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		72.75740	109.261	17.68	0.2441	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		865.05740	679.861	17.68	0.7559	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		62.70120	93.370	17.93	0.2140	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		945.00120	753.970	17.93	0.7860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		50.68670	75.277	18.37	0.1773	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,062.98670	865.877	18.37	0.8227	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		133.05010	198.154	16.74	0.3928	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		575.35010	418.754	16.74	0.6072	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		111.82510	167.705	17.01	0.3452	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		654.12510	488.305	17.01	0.6548	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		79.05750	119.163	17.55	0.2623	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		821.35750	639.763	17.55	0.7377	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		163.45520	240.992	16.41	0.4547	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		485.75520	341.592	16.41	0.5453	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.79010	1.428	24.19	0.0039	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,886.49010	3,664.728	24.19	0.9961	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,844.81600	3,067.028	22.75	0.9990	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.51600	0.328	22.75	0.0010	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,834.83090	3,057.038	22.73	0.9989	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.53090	0.338	22.73	0.0011	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		247.10160	345.078	15.91	0.5396	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		412.80160	288.378	15.91	0.4604	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,184.49250	3,406.821	23.53	0.9996	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.19250	0.121	23.53	0.0004	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		381.67520	511.921	15.68	0.6543	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		295.97520	203.421	15.68	0.3457	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		635.90240	809.100	15.28	0.8243	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		130.20240	80.600	15.28	0.1757	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		509.28920	652.343	15.58	0.7024	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		266.48920	185.843	15.58	0.2976	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,160.58010	1,368.260	15.62	0.9326	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		45.28010	29.260	15.62	0.0674	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		756.74100	928.046	15.43	0.7961	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		177.24100	124.046	15.43	0.2039	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		291.80390	371.228	16.68	0.4542	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		692.30390	547.228	16.68	0.5458	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		151.90140	191.032	18.26	0.2650	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,232.40140	1,047.032	18.26	0.7350	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,173.73200	1,377.645	15.61	0.9131	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		64.23200	43.645	15.61	0.0869	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,054.98090	1,252.801	15.56	0.8885	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		85.48090	58.801	15.56	0.1115	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		131.37080	164.537	18.68	0.2325	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,371.87080	1,180.537	18.68	0.7675	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,287.67120	2,510.074	18.69	0.9867	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		8.17120	6.074	18.69	0.0133	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		615.50560	763.424	15.61	0.7188	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		271.10560	194.424	15.61	0.2812	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		370.95510	469.365	16.26	0.5331	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		546.55510	420.365	16.26	0.4669	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,528.22040	2,751.256	19.06	0.9861	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		9.42040	7.156	19.06	0.0139	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		161.76610	198.522	18.88	0.2491	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,442.96610	1,254.422	18.88	0.7509	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		594.99680	728.372	15.92	0.6556	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		388.49680	296.272	15.92	0.3444	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		162.95460	197.454	19.41	0.2318	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		1,651.25460	1,459.954	19.41	0.7682	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		2,366.70870	2,588.676	17.98	0.9794	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		15.00870	11.176	17.98	0.0206	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		866.45440	1,038.754	15.57	0.7813	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		214.75440	161.254	15.57	0.2187	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		295.31140	363.244	17.58	0.3904	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		983.61140	825.744	17.58	0.6096	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call		636.42710	771.408	15.89	0.6610	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put		394.62710	303.608	15.89	0.3390	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call		370.43810	453.602	17.05	0.4581	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put		808.63810	665.802	17.05	0.5419	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,712.10850	1,927.098	16.32	0.9345	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		52.60850	41.098	16.32	0.0655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		3,152.94070	3,378.657	19.30	0.9913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		5.84070	4.957	19.30	0.0087	0.00	0	1,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,658.44510	2,882.363	17.75	0.9846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			11.34510	8.663	17.75	0.0154	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,609.44480	2,833.139	17.67	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			12.34480	9.439	17.67	0.0167	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			21.67290	27.001	28.90	0.0299	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,054.57290	5,833.301	28.90	0.9701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			148.93660	177.486	20.51	0.1931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,101.83660	1,903.786	20.51	0.8069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			121.85010	144.125	21.30	0.1589	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,424.75010	2,220.425	21.30	0.8411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			106.40070	125.107	21.86	0.1388	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,659.30070	2,451.407	21.86	0.8612	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			306.51750	371.182	18.00	0.3702	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,139.41750	977.482	18.00	0.6298	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			260.20540	314.263	18.53	0.3218	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,333.10540	1,160.563	18.53	0.6782	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			190.22140	228.309	19.61	0.2431	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,743.12140	1,554.609	19.61	0.7569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			387.38500	469.823	17.32	0.4472	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			890.28500	746.123	17.32	0.5528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			373.65630	453.291	17.42	0.4348	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			926.55630	779.591	17.42	0.5652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			335.52890	407.184	17.73	0.3992	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,038.42890	883.484	17.73	0.6008	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			514.34730	622.585	16.56	0.5516	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			627.24730	508.885	16.56	0.4484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			447.85280	542.237	16.91	0.4991	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			750.75280	618.537	16.91	0.5009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			419.49960	508.370	17.09	0.4753	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			812.39960	674.670	17.09	0.5247	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			677.20580	813.142	15.97	0.6579	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			420.10580	329.442	15.97	0.3421	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			647.70490	779.349	16.07	0.6405	0.00	0	1,650
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			450.60490	355.649	16.07	0.3595	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			553.24540	669.955	16.40	0.5800	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			566.14540	456.255	16.40	0.4200	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			897.23300	1,067.063	15.59	0.7643	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			250.13300	193.363	15.59	0.2357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			848.02580	1,009.108	15.59	0.7444	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			280.92580	215.408	15.59	0.2556	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			772.58160	921.404	15.69	0.7094	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			335.48160	257.703	15.69	0.2906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,148.72410	1,339.406	15.60	0.8420	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			151.62410	115.706	15.60	0.1580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,102.87430	1,290.680	15.60	0.8299	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			165.77430	126.980	15.60	0.1701	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			929.06580	1,104.133	15.59	0.7764	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			231.96580	180.433	15.59	0.2236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,476.02850	1,685.773	15.83	0.9060	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			78.92850	62.073	15.83	0.0940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,349.16910	1,550.408	15.60	0.8866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			102.06910	76.708	15.60	0.1134	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,227.14140	1,422.319	15.60	0.8609	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			130.04140	98.619	15.60	0.1391	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,972.77780	2,191.428	16.66	0.9546	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			35.67780	27.728	16.66	0.0454	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,702.21040	1,916.807	16.21	0.9322	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			55.11040	43.107	16.21	0.0678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,529.60400	1,740.648	15.92	0.9129	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			72.50400	56.948	15.92	0.0871	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,172.82880	2,393.598	16.98	0.9665	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			25.72880	19.898	16.98	0.0335	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,163.23850	2,383.920	16.97	0.9660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			26.13850	20.220	16.97	0.0340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,115.37670	2,335.600	16.89	0.9634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			28.27670	21.900	16.89	0.0366	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,269.04230	2,490.629	17.13	0.9711	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			21.94230	16.928	17.13	0.0289	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,220.86700	2,442.059	17.06	0.9689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			23.76700	18.359	17.06	0.0311	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,182.42560	2,403.281	17.00	0.9670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			25.32560	19.581	17.00	0.0330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,414.30760	2,636.926	17.36	0.9771	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			17.20760	13.226	17.36	0.0229	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,385.17200	2,607.601	17.32	0.9760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			18.07200	13.901	17.32	0.0240	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,307.67560	2,529.558	17.20	0.9728	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			20.57560	15.858	17.20	0.0272	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,050.79030	1,234.488	15.62	0.8120	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			188.59030	145.688	15.62	0.1880	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			414.69940	501.882	17.20	0.4670	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			842.49940	703.082	17.20	0.5330	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			855.83820	1,014.170	15.64	0.7333	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			306.03820	237.370	15.64	0.2667	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			345.32490	416.531	17.88	0.3941	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,095.52490	939.731	17.88	0.6059	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			302.94560	363.027	18.45	0.3446	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,317.94560	1,150.827	18.45	0.6554	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			197.76140	235.431	20.00	0.2352	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,922.76140	1,733.231	20.00	0.7648	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,453.63380	2,676.455	16.82	0.9761	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			18.63380	14.255	16.82	0.0239	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	29/03/2016	Foreign Exchange Option	13.50	Call			980.80680	1,156.395	15.58	0.7741	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			245.80680	194.195	15.58	0.2259	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			323.57570	383.657	18.80	0.3380	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,458.07570	1,290.157	18.80	0.6620	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			779.88600	917.707	15.97	0.6592	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			464.38600	374.207	15.97	0.3408	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,074.90570	1,251.694	15.59	0.7713	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			269.20570	217.694	15.59	0.2287	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			302.80910	357.245	19.30	0.3096	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,657.10910	1,483.245	19.30	0.6904	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			219.45360	257.974	20.59	0.2308	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,203.75360	2,013.974	20.59	0.7692	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,532.02050	2,755.482	16.85	0.9685	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			26.32050	21.482	16.85	0.0315	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,178.97800	1,353.867	15.59	0.7703	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			293.77800	240.367	15.59	0.2297	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			304.74630	354.557	20.17	0.2806	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,049.54630	1,871.057	20.17	0.7194	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			238.13220	275.767	21.26	0.2228	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,552.93220	2,362.267	21.26	0.7772	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,621.61210	2,843.484	16.85	0.9612	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			36.41210	29.984	16.85	0.0388	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,275.53310	2,492.952	16.36	0.9358	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			64.43310	53.752	16.36	0.0642	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			443.47790	514.606	18.77	0.3805	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,482.37790	1,325.406	18.77	0.6195	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,366.33930	1,549.591	15.44	0.8100	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			237.53930	192.691	15.44	0.1900	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,359.16580	1,542.027	15.45	0.8081	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			240.36580	195.127	15.45	0.1919	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,352.01490	1,534.482	15.46	0.8063	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			243.21490	197.582	15.46	0.1937	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,371.14440	1,553.916	15.43	0.8082	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			241.94440	196.816	15.43	0.1918	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,213.46650	1,386.081	15.57	0.7650	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			314.26650	258.981	15.57	0.2350	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,443.49100	1,630.402	15.36	0.8258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			214.29100	173.302	15.36	0.1742	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,378.27700	1,561.472	15.42	0.8100	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			239.07700	194.372	15.42	0.1900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			327.62910	378.257	20.28	0.2848	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,128.42910	1,951.157	20.28	0.7152	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,364.03460	1,546.381	15.43	0.8064	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			244.83460	199.281	15.43	0.1936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,233.33340	1,407.315	15.55	0.7708	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			304.13340	250.215	15.55	0.2292	0.00	0	545

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	16.93	Call			247.49840	284.052	21.58	0.2186	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,748.29840	2,556.952	21.58	0.7814	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			591.11490	684.696	17.78	0.4742	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,091.91490	957.596	17.78	0.5258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			571.24850	661.794	17.91	0.4614	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			1,142.04850	1,004.694	17.91	0.5386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			196.23770	208.172	24.80	0.1539	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,937.03770	3,721.072	24.80	0.8461	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			289.41160	333.393	20.84	0.2538	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,390.21160	2,206.293	20.84	0.7462	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			259.11070	297.736	21.35	0.2285	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,639.91070	2,450.636	21.35	0.7715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,669.82130	1,874.679	15.65	0.8655	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			150.62130	127.579	15.65	0.1345	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,594.82170	1,797.650	15.56	0.8540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			165.62170	140.550	15.56	0.1460	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			235.75120	270.197	21.82	0.2085	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,866.55120	2,673.097	21.82	0.7915	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,333.33340	2,550.448	16.38	0.9373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			64.13340	53.348	16.38	0.0627	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,280.99210	1,454.487	15.54	0.7713	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			312.99210	258.887	15.54	0.2287	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			309.28590	354.299	20.94	0.2584	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,461.28590	2,278.699	20.94	0.7416	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			264.97210	302.258	21.70	0.2227	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,836.97210	2,646.658	21.70	0.7773	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,712.93410	2,932.412	16.64	0.9564	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			44.93410	36.812	16.64	0.0436	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,370.71890	1,543.649	15.49	0.7728	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			327.61890	273.549	15.49	0.2272	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			310.35060	351.028	21.73	0.2389	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,897.25060	2,710.928	21.73	0.7611	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			280.57470	316.261	22.29	0.2162	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,187.47470	2,996.161	22.29	0.7838	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,795.06520	3,012.689	16.47	0.9528	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			51.96520	42.589	16.47	0.0472	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,030.14820	2,233.660	15.73	0.8821	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			148.04820	125.060	15.73	0.1179	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			597.87470	678.141	18.81	0.4195	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,535.77470	1,389.541	18.81	0.5805	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			325.55900	349.503	22.57	0.2221	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,403.75900	3,199.403	22.57	0.7779	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			319.02090	334.993	23.15	0.2109	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,627.22090	3,414.893	23.15	0.7891	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,881.36650	3,098.733	16.34	0.9496	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			59.56650	48.634	16.34	0.0504	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,465.57970	1,637.438	15.48	0.7750	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			343.77970	287.338	15.48	0.2250	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			337.21730	360.995	22.69	0.2236	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,486.31730	3,280.395	22.69	0.7764	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,499.45330	1,670.817	15.44	0.7765	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			348.55330	290.217	15.44	0.2235	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,373.74030	1,537.688	15.66	0.7418	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			422.84030	357.088	15.66	0.2582	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			339.04410	366.992	22.59	0.2272	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,428.14410	3,226.392	22.59	0.7728	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,332.30220	1,493.361	15.75	0.7279	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			456.10220	387.262	15.75	0.2721	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			377.68390	420.359	21.84	0.2579	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,021.48390	2,834.259	21.84	0.7421	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,668.98150	1,854.976	15.39	0.8093	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			284.28150	239.477	15.39	0.1907	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,662.05160	1,847.100	15.38	0.8079	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			287.35160	241.600	15.38	0.1921	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,655.14260	1,839.238	15.38	0.8065	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			290.44260	243.738	15.38	0.1935	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			362.06630	397.006	22.47	0.2385	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,376.76630	3,180.406	22.47	0.7615	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,672.64780	1,859.032	15.36	0.8083	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			287.34780	242.432	15.36	0.1917	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,665.77050	1,851.170	15.36	0.8069	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			290.47050	244.570	15.36	0.1931	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			378.61760	419.386	22.14	0.2515	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,193.31760	3,002.786	22.14	0.7485	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,715.06150	1,906.493	15.39	0.8164	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			269.76150	229.893	15.39	0.1836	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,679.54220	1,866.904	15.37	0.8097	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			284.24220	240.304	15.37	0.1903	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			364.12100	378.645	23.76	0.2185	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,905.02100	3,687.145	23.76	0.7815	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			360.76300	373.898	24.24	0.2133	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,061.66300	3,842.398	24.24	0.7867	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,976.11640	3,195.253	16.16	0.9474	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			67.01640	53.753	16.16	0.0526	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,567.42620	1,738.725	15.40	0.7791	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			358.32620	297.225	15.40	0.2209	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			399.01080	413.002	25.33	0.2164	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,465.81080	4,243.902	25.33	0.7836	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,055.88740	3,277.616	16.06	0.9454	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			72.68740	58.516	16.06	0.0546	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,652.25930	1,823.436	15.33	0.7826	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			369.05930	304.337	15.33	0.2174	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			400.19850	414.800	25.10	0.2186	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,386.99850	4,165.700	25.10	0.7814	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,155.05990	3,375.370	15.97	0.9435	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			79.85990	63.870	15.97	0.0565	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,758.89730	1,932.118	15.46	0.7844	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			383.69730	320.618	15.46	0.2156	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			433.79800	454.089	26.48	0.2181	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,958.59800	4,742.589	26.48	0.7819	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,470.11440	2,670.832	15.62	0.8824	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			188.71440	154.232	15.62	0.1176	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,461.83190	2,662.345	15.62	0.8815	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			190.43190	155.745	15.62	0.1185	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,453.56120	2,653.872	15.62	0.8805	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			192.16120	157.271	15.62	0.1195	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,831.37300	1,998.342	15.48	0.7864	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			395.47300	327.642	15.48	0.2136	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			406.46930	446.457	26.43	0.2110	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,220.56930	5,025.757	26.43	0.7890	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,964.25590	2,144.996	15.40	0.8129	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			84.95320	67.238	15.92	0.0576	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,971.10060	2,152.800	15.40	0.8141	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			325.20060	272.100	15.40	0.1859	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			328.35590	274.296	15.40	0.1871	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			398.81960	438.163	26.43	0.2078	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,272.91960	5,077.463	26.43	0.7922	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,957.43460	2,137.209	15.40	0.8117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			331.53460	276.509	15.40	0.1883	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,220.85320	3,437.938	15.92	0.9424	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,258.50730	1,346.596	18.51	0.5497	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,429.70730	1,288.996	18.51	0.4503	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,255.15220	1,342.954	18.53	0.5486	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,436.35220	1,295.354	18.53	0.4514	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,261.86730	1,350.258	18.50	0.5509	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,423.06730	1,282.658	18.50	0.4491	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,171,146</b>
<b>Total \$ / R</b>												<b>701,989,590.40</b>	<b>49,443</b>	<b>2,871,403</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.17940		13.95770			0.0000	964,199.20	68	738
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.42370		14.19710			0.0000	144,237.00	10	185
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.65710		14.42920			0.0000	146,571.00	10	189
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.91660		14.68530			0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>												<b>1,255,007.20</b>	<b>88</b>	<b>1,167</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			100.13520	68.576	20.86	0.0025	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			209,872.29040	232,010.010	20.82	0.9975	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			102.29040	70.010	20.82	0.0025	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			211,868.02300	234,007.172	20.91	0.9976	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			98.02300	67.172	20.91	0.0024	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			210,870.13520	233,008.576	20.86	0.9975	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			185,056.01870	206,757.422	16.46	0.9455	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			4,346.01870	3,387.422	16.46	0.0545	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			184,121.79460	205,809.416	16.44	0.9447	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			4,411.79460	3,439.416	16.44	0.0553	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			183,188.34660	204,862.224	16.43	0.9439	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			4,478.34660	3,492.224	16.43	0.0561	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			127,369.61610	145,038.103	15.51	0.7823	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			28,449.61610	23,328.103	15.51	0.2177	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			126,691.03240	144,315.062	15.52	0.7804	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			28,771.03240	23,605.062	15.52	0.2196	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			126,014.79280	143,593.878	15.53	0.7785	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			29,094.79280	23,883.878	15.53	0.2215	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			84,648.69080	94,937.148	17.88	0.5184	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			117,118.69080	104,277.148	17.88	0.4816	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			85,285.38850	95,650.556	17.85	0.5215	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			115,755.38850	102,990.556	17.85	0.4785	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			84,966.28480	95,292.764	17.87	0.5199	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			116,436.28480	103,632.764	17.87	0.4801	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,255,007.20</b>	<b>88</b>	<b>1,167</b>
£ / R	On	11/12/2015	Foreign Exchange Future			21.36670	21.27540		0.0000		42,220,599.20	1,976	40,130	
£ / R	On	12/01/2016	Foreign Exchange Future			22.42600	22.33260		0.0000		0.00	0	2	
£ / R	On	14/03/2016	Foreign Exchange Future			21.73770	21.63880		0.0000		18,477,045.00	850	9,752	
£ / R	On	13/06/2016	Foreign Exchange Future			22.09410	21.99340		0.0000		0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.44690	22.34210		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.49390	22.38690		0.0000		0.00	0	200	
<b>Total £ / R Future</b>												<b>60,697,644.20</b>	<b>2,826</b>	<b>50,084</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,406.87000	3,498.246	21.64	0.9965	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		1.47000	1.546	21.64	0.0035	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,117.89490	3,209.263	21.00	0.9943	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		2.49490	2.563	21.00	0.0057	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,789.91470	2,881.222	20.27	0.9902	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		4.51470	4.521	20.27	0.0098	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,779.99580	2,871.300	20.25	0.9901	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		4.59580	4.599	20.25	0.0099	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,770.07860	2,861.379	20.23	0.9899	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		4.67860	4.679	20.23	0.0101	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,894.78810	1,985.730	17.98	0.9610	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		19.38810	19.030	17.98	0.0390	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	20.00	Call			1,317.44100	1,407.808	15.78	0.9157	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			42.04100	41.108	15.78	0.0843	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,204.90430	1,294.987	15.35	0.9013	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			49.50430	48.287	15.35	0.0987	579,445.20	12,000	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,103.05290	1,192.779	14.95	0.8858	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			57.65290	56.079	14.95	0.1142	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,017.52660	1,103.033	14.72	0.8673	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			72.12660	66.333	14.72	0.1327	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			700.00880	776.276	15.12	0.7417	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			174.60880	159.576	15.12	0.2583	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			686.53000	762.236	15.14	0.7348	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			181.13000	165.536	15.14	0.2652	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			660.05440	734.602	15.18	0.7207	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			194.65440	177.902	15.18	0.2793	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			436.23780	497.779	15.56	0.5740	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			360.83780	331.079	15.56	0.4260	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			368.03890	422.696	15.70	0.5161	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			442.63890	405.996	15.70	0.4839	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			311.20350	360.283	16.00	0.4599	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			535.80350	493.583	16.00	0.5401	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			215.41020	253.340	16.63	0.3513	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			760.01020	706.640	16.63	0.6487	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			32.94520	44.643	18.66	0.0814	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,957.54520	1,877.943	18.66	0.9186	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,378.43890	1,466.481	15.17	0.8359	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			135.83890	130.481	15.17	0.1641	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,539.39710	2,636.557	16.12	0.9113	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			90.59710	88.857	16.12	0.0887	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,529.99490	2,627.147	16.10	0.9107	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			91.19490	89.447	16.10	0.0893	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,520.59920	2,617.740	16.07	0.9101	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			91.79920	90.040	16.07	0.0899	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,915.23020	2,005.652	15.28	0.7563	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			411.83020	401.552	15.28	0.2437	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,908.11310	1,998.482	15.28	0.7550	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			414.71310	404.382	15.28	0.2450	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,901.01020	1,991.332	15.28	0.7538	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			417.61020	407.232	15.28	0.2462	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,865.87890	1,956.876	15.48	0.6821	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,278.63400	1,245.529	16.30	0.4492	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			523.59910	551.985	19.90	0.2475	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,031.49910	3,955.085	19.90	0.7525	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			723.77890	709.976	15.48	0.3179	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,358.88490	1,430.838	16.28	0.5532	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,266.78490	1,233.938	16.28	0.4468	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,354.80730	1,426.624	16.29	0.5520	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	22.26	Put			1,272.70730	1,239.724	16.29	0.4480	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,350.73400	1,422.430	16.30	0.5508	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,140.18790	1,202.047	16.98	0.4767	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,743.28790	1,698.147	16.98	0.5233	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,137.03600	1,198.755	16.99	0.4757	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,750.13600	1,704.855	16.99	0.5243	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,133.90260	1,195.474	17.00	0.4746	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,757.00260	1,711.574	17.00	0.5254	0.00	0	0
<b>Total £ / R Option</b>												<b>579,445.20</b>	<b>12,000</b>	<b>124,708</b>
<b>Total £ / R</b>												<b>61,277,089.40</b>	<b>14,826</b>	<b>174,792</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11549		0.11465			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11781		0.11690			0.0000	1,178.06	10	1,129
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12008		0.11914			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>1,178.06</b>	<b>10</b>	<b>9,263</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,464.67260	2,549.337	22.81	0.9998	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.07260	0.037	22.81	0.0002	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,466.84980	1,550.868	19.12	0.9931	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			2.24980	1.568	19.12	0.0069	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			520.58000	589.017	15.00	0.8581	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			55.98000	39.717	15.00	0.1419	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			346.10170	375.337	16.92	0.4471	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			655.70170	594.737	16.92	0.5529	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,712.47270	1,797.685	15.87	0.9628	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			22.07270	17.085	15.87	0.0372	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			859.86460	925.513	15.79	0.7815	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			169.46460	144.913	15.79	0.2185	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			330.62670	350.076	19.22	0.3237	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,416.72670	1,342.176	19.22	0.6763	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,143.08880	1,210.129	16.02	0.7785	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			229.18880	202.229	16.02	0.2215	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			605.52700	643.559	17.22	0.5286	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			691.62700	635.659	17.22	0.4714	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>1,178.06</b>	<b>10</b>	<b>9,263</b>
€ / R	On	11/12/2015	Foreign Exchange Future			15.23220		15.18290			0.0000	93,952,209.60	6,168	91,036
€ / R	On	29/12/2015	Foreign Exchange Future			15.29250		15.24230			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.37870		15.32730			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.38550		15.33400			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.53100		15.47840			0.0000	3,385,758.00	218	28,760
€ / R	On	13/06/2016	Foreign Exchange Future			15.82510		15.77190			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.16150		16.10560			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Future			16.48500		16.42510			0.0000	0.00	0	3,000
<b>Total € / R Future</b>												<b>97,337,967.60</b>	<b>6,386</b>	<b>123,335</b>
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			36.09590	39.949	19.32	0.0957	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,353.19590	1,307.749	19.32	0.9043	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			390.10140	418.617	16.75	0.6067	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			247.20140	226.417	16.75	0.3933	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			269.93520	292.098	16.98	0.4818	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			377.03520	349.898	16.98	0.5182	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			123.40860	135.111	17.82	0.2701	810,667.80	6,000	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			720.50860	682.911	17.82	0.7299	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			418.34920	448.129	16.73	0.6313	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			225.44920	205.929	16.73	0.3687	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			412.59810	442.127	16.73	0.6264	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			229.69810	209.927	16.73	0.3736	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			406.89770	436.174	16.74	0.6215	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			233.99770	213.974	16.74	0.3785	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,298.06220	1,346.653	17.42	0.9576	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			15.16220	14.453	17.42	0.0424	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,175.07190	1,222.788	17.19	0.9419	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			22.17190	20.588	17.19	0.0581	247,050.00	12,000	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,135.44450	2,184.596	20.73	0.9927	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			2.54450	2.396	20.73	0.0073	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,345.93560	1,394.771	17.50	0.9626	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			13.03560	12.571	17.50	0.0374	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			928.92670	973.361	16.72	0.8935	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			46.02670	41.161	16.72	0.1065	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,232.93180	4,282.231	28.89	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.03180	0.031	28.89	0.0001	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			212.95030	230.413	17.06	0.3549	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			670.65030	637.913	17.06	0.6451	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			352.40280	377.848	16.41	0.5093	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			410.10280	385.348	16.41	0.4907	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			887.08790	930.060	15.85	0.7667	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			169.78790	161.360	15.85	0.2333	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			879.97270	922.796	15.86	0.7638	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			172.67270	164.097	15.86	0.2362	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			872.88840	915.565	15.87	0.7608	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			175.58840	166.865	15.87	0.2392	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			725.68070	764.782	16.02	0.6928	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			248.38070	236.082	16.02	0.3072	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			682.38360	720.242	16.07	0.6701	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			275.08360	261.542	16.07	0.3299	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			569.20440	603.565	16.31	0.5934	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			385.20440	368.065	16.31	0.4066	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			402.57600	429.068	16.69	0.4726	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		588.57600	563.568	16.69	0.5274	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		29.92640	28.733	17.48	0.0421	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,314.62630	2,365.966	17.22	0.9495	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		36.22630	34.966	17.22	0.0505	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		80.54580	79.049	16.09	0.1065	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		334.81070	354.465	17.76	0.3428	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,156.41070	1,123.465	17.76	0.6572	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		430.36560	455.496	17.24	0.4174	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		901.96560	874.496	17.24	0.5826	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,458.32640	2,509.733	17.48	0.9579	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		936.82080	908.529	17.32	0.5939	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		372.86010	394.779	17.54	0.3735	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,044.46010	1,013.779	17.54	0.6265	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		867.37700	909.503	16.04	0.6702	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		348.97700	338.503	16.04	0.3298	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,708.94580	1,760.049	16.09	0.8935	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		387.40600	375.619	16.14	0.3535	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		651.26940	687.102	16.47	0.5617	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		542.86940	526.102	16.47	0.4383	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,550.91550	1,600.085	15.83	0.8701	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		102.51550	99.085	15.83	0.1299	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		415.22080	439.529	17.32	0.4061	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		224.02450	217.502	15.83	0.2407	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		903.07070	946.042	15.98	0.6858	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		324.67070	315.042	15.98	0.3142	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,584.86330	1,634.512	15.85	0.8762	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		96.46330	93.512	15.85	0.1238	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		815.80600	856.619	16.14	0.6465	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,576.35060	1,625.642	15.83	0.8749	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		97.95060	94.642	15.83	0.1251	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,567.85370	1,617.106	15.83	0.8733	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		99.45370	96.106	15.83	0.1267	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,102.42450	1,148.502	15.83	0.7593	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,052.57620	1,093.023	16.05	0.6404	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		530.67620	517.923	16.05	0.3596	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,047.40560	1,087.735	16.06	0.6383	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		535.50560	522.635	16.06	0.3617	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		525.86990	513.233	16.03	0.3576	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,753.68420	1,803.390	15.42	0.8327	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		181.78420	178.290	15.42	0.1673	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		740.49840	771.927	17.03	0.5008	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		928.59840	906.827	17.03	0.4992	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,057.76990	1,098.333	16.03	0.6424	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,585.27620	1,632.157	15.55	0.7289	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		429.67620	420.657	15.55	0.2711	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,578.93550	1,625.779	15.56	0.7273	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			433.33550	424.279	15.56	0.2727	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,591.63580	1,638.549	15.54	0.7305	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			426.03580	417.049	15.54	0.2695	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,594.72300	1,568.943	18.26	0.5261	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,015.80770	1,050.138	18.24	0.4762	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,580.70770	1,555.138	18.24	0.5238	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,012.80620	1,047.032	18.25	0.4750	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,587.70620	1,562.032	18.25	0.5250	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,009.82300	1,043.943	18.26	0.4739	0.00	0	0
<b>Total € / R Option</b>												<b>1,057,717.80</b>	<b>18,000</b>	<b>340,620</b>
<b>Total € / R</b>												<b>98,395,685.40</b>	<b>24,386</b>	<b>463,955</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.00080		9.98760			0.0000	0.00	0	15,133
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.05010		10.03600			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.12710		10.11270			0.0000	1,812,750.90	179	6,634
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.25060		10.23870			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.39450		10.38300			0.0000	0.00	0	500
<b>Total AU\$ / R Future</b>												<b>1,812,750.90</b>	<b>179</b>	<b>22,520</b>
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			421.71180	433.072	13.06	0.8489	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			34.11180	32.272	13.06	0.1511	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			696.60580	709.628	14.24	0.9525	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			9.00580	8.828	14.24	0.0475	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,737.60900	2,750.810	27.07	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00900	0.010	27.07	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			81.77240	85.314	13.33	0.3237	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			294.17240	284.514	13.33	0.6763	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,687.60970	2,700.811	26.63	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00970	0.011	26.63	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,637.61050	2,650.812	26.19	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.01050	0.012	26.19	0.0001	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			252.42810	263.223	11.99	0.5859	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			166.42810	163.123	11.99	0.4141	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			246.87440	257.539	11.98	0.5784	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			170.87440	167.439	11.98	0.4216	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			241.39720	251.929	11.98	0.5709	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			175.39720	171.829	11.98	0.4291	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			78.92250	81.021	12.52	0.1889	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			697.87090	714.339	12.54	0.8183	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			75.17090	77.239	12.54	0.1817	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			689.72920	706.212	12.53	0.8147	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			77.02920	79.112	12.53	0.1853	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			681.62250	698.121	12.52	0.8111	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			352.26740	353.101	13.47	0.4231	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			501.06190	513.910	13.45	0.5843	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	13/06/2016	Foreign Exchange Option	10.08	Put			342.36190	343.310	13.45	0.4157	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			495.99340	508.786	13.46	0.5806	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			347.29340	348.186	13.46	0.4194	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			490.96740	503.701	13.47	0.5769	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			632.62490	641.749	14.21	0.5798	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			459.62490	457.249	14.21	0.4202	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			642.16870	651.365	14.18	0.5856	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			449.16870	446.865	14.18	0.4144	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			637.37940	646.542	14.19	0.5827	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			454.37940	452.042	14.19	0.4173	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>1,812,750.90</b>	<b>179</b>	<b>23,123</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.68230		10.60860			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.86420		10.78720			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			216.09690	265.610	12.08	0.6840	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			107.49690	83.310	12.08	0.3160	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			210.15730	258.996	12.08	0.6749	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			111.55730	86.696	12.08	0.3251	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			222.13640	272.317	12.07	0.6931	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			103.53640	80.017	12.07	0.3069	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			335.79920	378.083	13.63	0.5407	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			358.59920	323.883	13.63	0.4593	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			344.42660	387.862	13.61	0.5498	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			347.22660	313.662	13.61	0.4502	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			339.90500	382.949	13.62	0.5453	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			352.70500	318.749	13.62	0.4547	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			14.13980		14.01800			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.44680		14.31770			0.0000	361,170.00	25	1,734
<b>Total CHF / R Future</b>												<b>361,170.00</b>	<b>25</b>	<b>9,006</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			295.60710	232.501	17.10	0.4152	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			309.04130	366.772	17.10	0.5795	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			301.04130	236.972	17.10	0.4205	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			318.52710	377.887	17.10	0.5900	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			290.52710	228.087	17.10	0.4100	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			313.60710	372.301	17.10	0.5848	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			348.38960	391.390	17.94	0.3848	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,020.68960	934.590	17.94	0.6152	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			345.83970	388.553	17.96	0.3826	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,028.13970	941.754	17.96	0.6174	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			343.36290	385.738	17.98	0.3804	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,035.66290	948.938	17.98	0.6196	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>361,170.00</b>	<b>25</b>	<b>9,006</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.21400		2.18570			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.23410		2.20590			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,792.00880	2,061.478	18.29	0.9586	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			35.00880	21.478	18.29	0.0414	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,982.54860	2,255.552	18.69	0.9694	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			25.54860	15.552	18.69	0.0306	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,886.22390	2,157.609	18.36	0.9653	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			29.22390	17.609	18.36	0.0347	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			869.25260	1,037.647	16.29	0.5821	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			810.25260	696.647	16.29	0.4179	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			824.10050	984.785	16.30	0.5637	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			865.10050	743.785	16.30	0.4363	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			919.58980	1,092.386	16.28	0.6004	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			760.58980	651.386	16.28	0.3996	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
DKK / R	On	11/12/2015	Foreign Exchange Future			2.04430		2.03770			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08660		2.07950			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			637.20400	667.271	19.02	0.6243	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			360.20400	324.271	19.02	0.3757	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			758.63910	793.702	19.01	0.6868	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			281.63910	250.702	19.01	0.3132	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			696.31930	728.885	19.01	0.6560	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			319.31930	285.885	19.01	0.3440	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			692.91030	719.735	20.02	0.4239	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,397.91030	1,353.735	20.02	0.5761	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			660.36730	686.120	20.09	0.4091	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,465.36730	1,420.120	20.09	0.5909	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			726.86200	754.789	19.95	0.4389	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,331.86200	1,288.789	19.95	0.5611	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 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			0.13780		0.13580			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13590		0.13560			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13670		0.13470			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13600		0.13350			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07000		0.06880			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06570		0.06470			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06280		0.06180			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>28,268</b>
NZ\$ / R	On	20/11/2015	Foreign Exchange Future			9.21260		9.22230			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.23360		9.24310			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.33450		9.34260			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.43400		9.44250			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			54.59980	45.959	13.33	0.3039	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			172.29980	173.359	13.33	0.6961	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			75.68380	64.629	13.09	0.3930	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			133.38380	132.029	13.09	0.6070	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			71.80940	61.154	13.13	0.3773	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			139.50940	138.554	13.13	0.6227	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			68.08230	57.829	13.17	0.3619	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			145.78230	145.229	13.17	0.6381	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			220.17830	211.397	11.21	0.6804	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			67.07830	67.797	11.21	0.3196	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			213.38250	204.693	11.20	0.6691	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			70.28250	71.094	11.20	0.3309	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			206.69820	198.105	11.20	0.6577	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			73.59820	74.505	11.20	0.3423	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			382.68020	378.649	12.34	0.6269	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			180.08020	184.149	12.34	0.3731	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			376.73960	372.679	12.34	0.6212	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			184.13960	188.179	12.34	0.3788	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			370.85760	366.767	12.34	0.6156	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			188.25760	192.267	12.34	0.3844	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			630.22890	628.886	13.31	0.6903	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			197.72890	204.886	13.31	0.3097	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			643.41700	641.576	13.29	0.6981	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			190.91700	197.576	13.29	0.3019	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			636.56240	635.210	13.30	0.6942	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			194.06240	201.210	13.30	0.3058	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>16,000</b>
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.07420		1.08780			0.0000	1,484,544.40	1,382	1,463
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.07680		1.09030			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07970		1.09310			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>1,484,544.40</b>	<b>1,382</b>	<b>1,463</b>
<b>Total QUANTO € / \$</b>												<b>1,484,544.40</b>	<b>1,382</b>	<b>1,463</b>
RAIN	On	11/12/2015	Foreign Exchange Future			24,481.67000		24,274.61000			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			9.99180		9.92160			0.0000	3,157,408.80	316	350
SGD / R	On	14/03/2016	Foreign Exchange Future			10.13200		10.06420			0.0000	0.00	0	2,893
<b>Total SGD / R Future</b>												<b>3,157,408.80</b>	<b>316</b>	<b>3,243</b>
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			962.95610	1,008.002	53.90	0.6825	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			401.35610	376.202	53.90	0.3175	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			975.09840	1,020.483	53.90	0.6871	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			393.49840	368.683	53.90	0.3129	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			969.01500	1,014.230	53.90	0.6848	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			397.41500	372.430	53.90	0.3152	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			509.40730	774.634	29.22	0.5690	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			425.20730	622.634	29.22	0.4310	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			482.30530	747.622	28.29	0.5667	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			408.10530	605.622	28.29	0.4333	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			455.19470	720.590	27.36	0.5643	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			390.99470	588.590	27.36	0.4357	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>3,157,408.80</b>	<b>316</b>	<b>3,243</b>
TRY / R	On	11/12/2015	Foreign Exchange Future			4.81890		4.83830			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.77180		4.79550			0.0000	0.00	0	0
<b>Total TRY / R Future</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
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			352.35990	333.076	13.88	0.9522	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			4.05990	4.176	13.88	0.0478	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			342.66680	323.396	13.73	0.9486	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			4.36680	4.496	13.73	0.0514	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			332.99830	313.742	13.59	0.9447	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			4.69830	4.842	13.59	0.0553	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			362.44460	344.315	15.21	0.7638	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			56.94460	62.515	15.21	0.2362	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			354.55440	336.599	15.16	0.7567	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			59.05440	64.799	15.16	0.2433	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			346.72810	329.086	15.13	0.7493	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			61.22810	67.286	15.13	0.2507	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			1.07190		1.07080			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.03520		1.04000			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>868,097,261.56</b>	<b>60,655</b>	<b>991,523</b>
<b>Total Options</b>												<b>1,637,163.00</b>	<b>30,000</b>	<b>2,645,077</b>
<b>Grand Total:</b>												<b>869,734,424.56</b>	<b>90,655</b>	<b>3,636,600</b>