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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/11/2015 Foreign Exchange Future			14.22780		14.37950			0.0000	71,139,000.00	5,000	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.23010		14.37950			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			14.23020		14.38190			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.23980		14.39180			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.24220		14.39420			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.24460		14.39680			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.27530		14.42810			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.28300		14.43590			0.0000	615,140,244.00	43,068	590,865
\$ / R On 21/12/2015 Foreign Exchange Future			14.30870		14.46230			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.33050		14.48420			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.36860		14.52250			0.0000	0.00	0	60
\$ / R On 13/01/2016 Foreign Exchange Future			14.37130		14.52520			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.40810		14.56230			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.41320		14.56750			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.44880		14.60370			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.46670		14.62180			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.48210		14.63750			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.49240		14.64800			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.52070		14.67690			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.52850		14.68480			0.0000	123,535,835.50	8,503	84,021
\$ / R On 16/03/2016 Foreign Exchange Future			14.53360		14.69010			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	23/03/2016	Foreign Exchange Future			14.55160		14.70840			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.56710		14.72420			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.61860		14.77670			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.63920		14.79770			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.67520		14.83450			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.71950		14.87950			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.74580		14.90620			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.75370		14.91430			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.76420		14.92490			0.0000	14,764,200.00	1,000	34,036
\$ / R	On	28/06/2016	Foreign Exchange Future			14.80360		14.96500			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.87990		15.04240			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.91940		15.08250			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.95980		15.12380			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.99020		15.15490			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.99580		15.16060			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.01510		15.18040			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.02620		15.19170			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.05110		15.21720			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.12860		15.29640			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.22020		15.38900			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.26520		15.43310			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.27920		15.44690			0.0000	0.00	0	1,035
\$ / R	On	13/03/2017	Foreign Exchange Future			15.51540		15.67850			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>824,579,279.50</b>	<b>57,571</b>	<b>726,906</b>
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			1,029.50000	877.800	14.26	1.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			0.00000	0.000	14.26	0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			979.50000	827.800	14.26	1.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			0.00000	0.000	14.26	0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			1,229.50000	1,077.800	14.26	1.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			0.00000	0.000	14.26	0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			1,029.52400	880.100	26.76	1.0000	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			0.02400	0.000	26.76	0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			1,209.51780	1,060.100	23.68	1.0000	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			0.01780	0.000	23.68	0.0000	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			634.01580	481.751	18.16	0.9818	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			2.11580	1.551	18.16	0.0182	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,241.94380	1,090.241	26.59	0.9995	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			0.04380	0.041	26.59	0.0005	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			714.70320	565.300	16.74	0.9592	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			2.90320	5.500	16.74	0.0408	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			420.16860	281.507	14.92	0.8070	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			18.36860	31.707	14.92	0.1930	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,594.20000	3,442.200	29.18	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	29.18	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			3,244.20000	3,092.200	34.70	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	34.70	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,764.20080	1,612.232	23.47	0.9997	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			10.07470	19.907	16.10	0.1183	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.01710	0.029	37.70	0.0002	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,055.81710	3,207.829	37.70	0.9998	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			965.05530	813.918	17.91	0.9871	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			0.85530	1.718	17.91	0.0129	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			3.08630	6.444	16.91	0.0438	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			669.13440	522.462	16.59	0.9337	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			4.93440	10.262	16.59	0.0663	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			1,154.47240	1,002.733	18.84	0.9957	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			0.27240	0.533	18.84	0.0043	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			554.27470	412.107	16.10	0.8817	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			0.28950	0.567	18.79	0.0045	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			1,064.66990	913.132	18.40	0.9927	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			0.46990	0.932	18.40	0.0073	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,544.21470	1,392.244	20.76	0.9996	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			0.01470	0.044	20.76	0.0004	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			747.28630	598.644	16.91	0.9562	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.00080	0.032	23.47	0.0003	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,464.23670	1,312.274	20.36	0.9994	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			0.03670	0.074	20.36	0.0006	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,364.27500	1,212.341	19.87	0.9988	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			0.07500	0.141	19.87	0.0012	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			1,144.48950	992.767	18.79	0.9955	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,266.99730	1,114.996	19.03	0.9969	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			0.19730	0.396	19.03	0.0031	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,088.28930	1,935.715	21.21	0.9981	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.18930	0.415	21.21	0.0019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			191.63150	288.505	16.55	0.5485	2,308,036.00	8,000	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			242.02140	189.888	16.63	0.4325	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			206.12140	306.888	16.63	0.5675	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			332.18870	260.192	16.32	0.5370	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			136.28870	217.192	16.32	0.4630	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call			313.89220	245.216	16.34	0.5170	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put			147.99220	232.216	16.34	0.4830	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			307.93540	240.359	16.35	0.5104	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			152.03540	237.359	16.35	0.4896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call			432.94710	344.145	16.20	0.6361	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put			87.04710	151.145	16.20	0.3639	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			411.59600	326.148	16.23	0.6166	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			95.69600	163.148	16.23	0.3834	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			357.56560	281.098	16.29	0.5637	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			121.66560	198.098	16.29	0.4363	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			492.63300	395.038	16.14	0.6868	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			66.73300	122.038	16.14	0.3132	0.00	0	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			469.79510	375.464	16.17	0.6681	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			73.89510	132.464	16.17	0.3319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			462.30260	369.070	16.17	0.6618	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			76.40260	136.070	16.17	0.3382	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			564.21120	457.167	16.07	0.7406	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			48.31120	94.166	16.07	0.2594	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call			0.00000	435.900	16.10	0.7231	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put			0.00000	102.900	16.10	0.2769	617,400.00	6,000	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			500.36380	401.691	16.14	0.6930	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			64.46380	118.691	16.14	0.3070	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			639.93580	524.147	16.01	0.7898	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			34.03580	71.147	16.01	0.2102	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			631.33570	516.478	16.01	0.7846	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			35.43570	73.478	16.01	0.2154	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			572.43080	464.377	16.07	0.7463	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			46.53080	91.377	16.07	0.2537	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			774.25140	645.387	15.89	0.8597	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			18.35140	42.387	15.89	0.1403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			737.22020	611.982	15.92	0.8427	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			21.32020	48.982	15.92	0.1573	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			665.99300	547.483	15.98	0.8051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			30.09300	64.483	15.98	0.1949	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			812.16990	679.499	15.86	0.8755	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			16.26990	36.499	15.86	0.1245	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			802.66700	670.907	15.87	0.8717	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			16.76700	37.907	15.87	0.1283	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			793.17930	662.358	15.88	0.8678	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			17.27930	39.358	15.88	0.1322	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			850.32540	714.270	15.83	0.8902	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			14.42540	31.270	15.83	0.1098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			831.21950	696.805	15.84	0.8830	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			15.31950	33.805	15.84	0.1170	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			821.68750	688.132	15.85	0.8793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			15.78750	35.132	15.85	0.1207	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			946.58170	806.449	16.24	0.9154	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			10.68170	23.449	16.24	0.0846	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			927.24250	787.842	16.16	0.9108	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			11.34250	24.842	16.16	0.0892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			859.89800	723.367	15.87	0.8930	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			13.99800	30.367	15.87	0.1070	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			1,063.35870	919.542	16.74	0.9386	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			7.45870	16.542	16.74	0.0614	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			1,043.81770	900.538	16.65	0.9352	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			7.91770	17.538	16.65	0.0648	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			1,004.82380	862.706	16.49	0.9278	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			8.92380	19.706	16.49	0.0722	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	13.31	Call			1,131.95470	986.472	17.03	0.9493	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			6.05470	13.472	17.03	0.0507	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			1,122.13750	976.874	16.99	0.9479	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			6.23750	13.874	16.99	0.0521	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			1,082.92670	938.602	16.82	0.9418	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			7.02670	15.602	16.82	0.0582	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,220.53650	1,073.329	17.40	0.9604	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			4.63650	10.329	17.40	0.0396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,190.96700	1,044.287	17.28	0.9570	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			5.06700	11.287	17.28	0.0430	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,161.43840	1,015.333	17.15	0.9533	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			5.53840	12.333	17.15	0.0467	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,269.90040	1,121.906	17.61	0.9656	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			4.00040	8.906	17.61	0.0344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,240.27050	1,092.735	17.48	0.9626	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			4.37050	9.735	17.48	0.0374	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,230.40150	1,083.028	17.44	0.9615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			4.50150	10.028	17.44	0.0385	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,388.71320	1,239.230	18.10	0.9755	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			2.81320	6.230	18.10	0.0245	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,339.15640	1,190.232	17.90	0.9717	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			3.25640	7.232	17.90	0.0283	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,289.67160	1,141.392	17.69	0.9675	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			3.77160	8.392	17.69	0.0325	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,577.44660	1,426.526	18.89	0.9858	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			1.54660	3.526	18.89	0.0142	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,537.67340	1,386.976	18.72	0.9840	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			1.77340	3.976	18.72	0.0160	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,438.33160	1,288.365	18.31	0.9787	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			2.43160	5.365	18.31	0.0213	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,667.03520	1,515.623	19.20	0.9892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			1.13520	2.623	19.20	0.0108	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,637.15870	1,485.899	19.10	0.9882	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			1.25870	2.899	19.10	0.0118	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,587.39440	1,436.421	18.93	0.9862	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			1.49440	3.421	18.93	0.0138	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,836.53020	1,684.480	19.77	0.9938	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.63020	1.480	19.77	0.0062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,736.79150	1,585.075	19.43	0.9914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			0.89150	2.075	19.43	0.0086	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,676.99680	1,525.537	19.23	0.9896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			1.09680	2.537	19.23	0.0104	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,876.44830	1,724.291	19.90	0.9945	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.54830	1.291	19.90	0.0055	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,866.46770	1,714.336	19.87	0.9943	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.56770	1.336	19.87	0.0057	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	12.58	Call		1,856.48790	1,704.382	19.84	0.9942	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		0.58790	1.382	19.84	0.0058	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,256.04430	2,103.345	21.18	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.14430	0.345	21.18	0.0015	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,236.05480	2,083.371	21.11	0.9984	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.15480	0.371	21.11	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,936.34470	1,784.052	20.10	0.9955	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		0.44470	1.052	20.10	0.0045	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,336.00860	2,183.260	21.44	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.10860	0.260	21.44	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,286.02970	2,133.311	21.28	0.9986	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.12970	0.311	21.28	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,276.03440	2,123.322	21.24	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.13440	0.322	21.24	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,485.96370	2,333.152	21.95	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.06370	0.152	21.95	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,435.97610	2,283.182	21.78	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.07610	0.182	21.78	0.0008	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,395.98780	2,243.210	21.64	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.08780	0.210	21.64	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,685.93110	2,533.074	22.61	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.03110	0.074	22.61	0.0003	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,635.93720	2,483.089	22.45	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.03720	0.089	22.45	0.0004	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,535.95330	2,383.127	22.11	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.05330	0.127	22.11	0.0006	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		3,035.91080	2,883.023	23.94	0.9999	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.01080	0.023	23.94	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,835.91810	2,683.043	23.12	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.01810	0.043	23.12	0.0002	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,825.91880	2,673.044	23.08	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.01880	0.044	23.08	0.0002	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,485.90540	3,333.011	26.83	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00540	0.011	26.83	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,435.90580	3,283.012	26.51	0.9999	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.00580	0.012	26.51	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,235.90000	5,083.000	32.93	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	32.93	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,185.90000	5,033.000	32.93	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	32.93	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,235.90790	3,083.017	25.22	0.9999	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00790	0.016	25.22	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,285.90000	5,133.000	32.93	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	32.93	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00120	0.002	33.42	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,334.10120	6,487.002	33.42	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		15.76510	13.007	19.56	0.0450	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,149.86510	1,300.007	19.56	0.9550	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		8.71560	7.407	20.13	0.0268	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,372.81560	1,524.407	20.13	0.9732	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		1.69780	1.552	22.17	0.0060	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,065.79780	2,218.552	22.17	0.9940	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		65.18520	51.779	18.21	0.1525	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		629.28520	768.779	18.21	0.8475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		31.32720	25.262	18.92	0.0817	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		895.42720	1,042.262	18.92	0.9183	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		23.13010	18.835	19.20	0.0629	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,007.23010	1,155.835	19.20	0.9371	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call		0.00000	76.159	17.76	0.2111	456,955.20	6,000	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put		0.00000	623.159	17.76	0.7889	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		94.44050	74.473	17.78	0.2072	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		498.54050	631.473	17.78	0.7928	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		69.93700	55.468	18.13	0.1617	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		604.03700	742.468	18.13	0.8383	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		197.88710	155.071	16.89	0.3720	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		261.98710	372.071	16.89	0.6280	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		129.24240	101.476	17.42	0.2670	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		393.34240	518.476	17.42	0.7330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		115.69380	90.957	17.55	0.2443	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		429.79380	557.957	17.55	0.7557	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		296.23350	230.843	16.37	0.4971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		160.33350	247.843	16.37	0.5029	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		257.53150	201.505	16.55	0.4515	0.00	0	580
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.69220	0.854	25.71	0.0026	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,408.39220	3,562.154	25.71	0.9974	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,322.31890	3,168.746	23.21	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.01890	0.046	23.21	0.0002	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,312.31910	3,158.747	23.16	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.01910	0.047	23.16	0.0002	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		443.70850	362.257	15.91	0.6002	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		131.40850	203.557	15.91	0.3998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,662.31300	3,508.725	24.95	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.01300	0.025	24.95	0.0001	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		1,008.89060	873.347	15.10	0.8832	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		24.69060	42.847	15.10	0.1168	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		649.67130	543.322	15.36	0.7204	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		85.47130	132.822	15.36	0.2796	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		806.07430	686.400	14.83	0.7655	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		83.57430	117.800	14.83	0.2345	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,602.82580	1,451.647	14.60	0.9686	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		7.62580	10.347	14.60	0.0314	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,115.83480	981.743	14.63	0.8512	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	27/01/2016	Foreign Exchange Option	13.50	Put			53.53480	73.643	14.63	0.1488	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			438.93160	363.316	15.67	0.4851	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			356.63160	435.216	15.67	0.5149	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			209.04190	168.615	17.22	0.2637	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			806.74190	920.515	17.22	0.7363	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,606.81510	1,456.357	14.50	0.9532	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			14.51510	18.257	14.50	0.0468	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,471.06670	1,325.516	14.53	0.9339	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			18.76670	27.416	14.53	0.0661	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			175.26900	140.326	17.57	0.2257	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			932.96900	1,052.226	17.57	0.7743	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,764.33190	2,610.545	18.45	0.9937	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			2.03190	2.445	18.45	0.0063	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			923.21150	800.627	14.77	0.7755	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			95.71150	127.427	14.77	0.2245	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			565.92280	474.378	15.37	0.5753	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			258.42280	321.178	15.37	0.4247	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,006.06030	2,851.898	18.65	0.9930	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			2.36030	3.098	18.65	0.0070	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			210.63450	174.870	17.80	0.2451	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,006.93450	1,126.070	17.80	0.7549	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			861.50820	751.873	15.02	0.7034	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			169.70820	215.173	15.02	0.2966	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			629.12430	539.320	15.49	0.5741	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			307.32430	372.620	15.49	0.4259	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			361.56050	306.174	16.71	0.3769	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			649.76050	749.474	16.71	0.6231	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			205.24930	173.018	18.33	0.2256	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,207.74930	1,330.918	18.33	0.7744	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,842.24140	2,688.132	17.82	0.9875	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			4.74140	6.032	17.82	0.0125	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,218.34810	1,087.884	14.71	0.8290	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			80.84810	105.785	14.71	0.1710	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			408.06210	348.337	16.58	0.4060	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			610.56210	706.236	16.58	0.5940	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			906.05870	795.949	14.99	0.7066	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			178.05870	223.549	14.99	0.2934	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			517.75870	444.772	16.04	0.4826	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			469.75870	552.372	16.04	0.5174	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,166.07020	2,013.949	15.71	0.9569	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			19.17020	23.249	15.71	0.0431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,636.67990	3,480.946	18.98	0.9952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.87990	2.446	18.98	0.0048	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,138.83780	2,983.754	17.79	0.9898	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			4.03780	5.254	17.79	0.0102	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,089.15460	2,934.166	17.67	0.9890	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			4.35460	5.666	17.67	0.0110	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			11.24050	8.769	25.22	0.0127	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,556.44050	5,710.269	25.22	0.9873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			177.75400	150.922	19.36	0.1824	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,642.95400	1,772.422	19.36	0.8176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			136.40490	115.707	19.97	0.1437	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,951.60490	2,087.207	19.97	0.8563	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			113.38550	96.190	20.41	0.1214	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,178.58550	2,317.690	20.41	0.8786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			266.28990	228.531	18.25	0.2631	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,181.48990	1,300.031	18.25	0.7369	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			238.02750	204.209	18.57	0.2384	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,303.22750	1,425.709	18.57	0.7616	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			182.92880	155.648	19.28	0.1874	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,608.12880	1,737.148	19.28	0.8126	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			410.91210	354.833	17.04	0.3814	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			756.11210	856.333	17.04	0.6186	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			347.18650	298.780	17.50	0.3310	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			912.38650	1,020.280	17.50	0.6690	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			341.93050	294.189	17.55	0.3267	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			927.13050	1,035.689	17.55	0.6733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			529.49330	460.003	16.34	0.4682	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			544.69330	631.503	16.34	0.5318	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			509.56890	442.251	16.44	0.4542	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			574.76890	663.751	16.44	0.5458	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			454.09030	392.999	16.76	0.4140	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			669.29030	764.499	16.76	0.5860	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			719.08190	628.021	15.64	0.5851	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			344.28190	409.521	15.64	0.4149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			620.66360	538.198	15.92	0.5267	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			435.86360	509.698	15.92	0.4733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			578.10300	501.545	16.11	0.4999	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			483.30300	563.045	16.11	0.5001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			841.83010	741.031	15.33	0.6506	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			257.03010	312.532	15.33	0.3494	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			781.52700	685.379	15.48	0.6194	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			296.72700	356.879	15.48	0.3806	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			775.68130	680.001	15.49	0.6163	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			300.88130	361.501	15.49	0.3837	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,076.19200	956.504	14.87	0.7533	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			151.39200	188.005	14.87	0.2467	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			945.60650	837.121	15.10	0.7000	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			200.80650	248.620	15.10	0.3000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			905.51910	800.066	15.19	0.6816	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			220.71910	271.566	15.19	0.3184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,240.15190	1,112.254	14.75	0.8087	0.00	0	12,000

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	13.55	Put			105.35190	133.754	14.75	0.1913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,176.29180	1,051.407	14.80	0.7884	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			121.49180	152.907	14.80	0.2116	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,083.72570	963.624	14.87	0.7561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			148.92570	185.124	14.87	0.2439	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,539.22730	1,398.250	14.55	0.8851	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			54.42730	69.750	14.55	0.1149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,484.60250	1,347.117	14.58	0.8736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			59.80250	78.617	14.58	0.1264	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,280.89390	1,151.191	14.72	0.8209	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			96.09390	122.691	14.72	0.1791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,914.58430	1,763.853	15.01	0.9366	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			29.78430	35.353	15.01	0.0634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,772.25070	1,622.532	14.68	0.9222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			37.45070	44.032	14.68	0.0778	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,631.72540	1,485.186	14.49	0.9028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			46.92540	56.686	14.49	0.0972	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,437.49770	2,284.261	16.21	0.9705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			12.69770	15.761	16.21	0.0295	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,154.97870	2,002.904	15.57	0.9553	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			20.17870	24.404	15.57	0.0447	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,971.95060	1,820.862	15.14	0.9416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			27.15060	32.362	15.14	0.0584	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,643.80990	2,489.931	16.67	0.9783	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			9.00990	11.431	16.67	0.0217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,633.95990	2,480.108	16.65	0.9780	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			9.15990	11.608	16.65	0.0220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,584.74430	2,431.035	16.54	0.9763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			9.94430	12.535	16.54	0.0237	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,742.43500	2,588.296	16.89	0.9813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			7.63500	9.796	16.89	0.0187	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,693.09530	2,539.083	16.78	0.9799	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			8.29530	10.583	16.78	0.0201	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,653.66270	2,499.756	16.69	0.9787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			8.86270	11.256	16.69	0.0213	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,890.73910	2,736.258	17.23	0.9851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			5.93910	7.758	17.23	0.0149	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,861.04660	2,706.629	17.16	0.9844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			6.24660	8.129	17.16	0.0156	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,781.94250	2,627.707	16.98	0.9824	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			7.14250	9.206	16.98	0.0176	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			568.59240	494.180	16.23	0.4902	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			508.49240	590.580	16.23	0.5098	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,422.42070	1,287.438	14.66	0.8558	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			72.32070	93.838	14.66	0.1442	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,177.10200	1,053.867	14.84	0.7756	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	23/03/2016	Foreign Exchange Option	13.67	Put			138.70200	172.267	14.84	0.2244	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			462.16120	401.719	16.92	0.4074	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			723.76120	820.119	16.92	0.5926	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			395.74980	344.203	17.49	0.3515	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			921.54980	1,027.103	17.49	0.6485	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			243.34150	210.978	18.98	0.2298	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,479.14150	1,603.878	18.98	0.7702	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,931.00290	2,775.614	16.62	0.9842	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			6.80290	8.514	16.62	0.0158	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,331.20400	1,201.723	14.69	0.8166	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			107.00400	134.623	14.69	0.1834	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,050.81950	942.126	15.15	0.6956	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			244.11950	293.526	15.15	0.3044	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			413.68620	363.536	17.84	0.3430	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,056.98620	1,164.936	17.84	0.6570	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,423.66710	1,294.458	14.66	0.8108	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			125.96710	155.258	14.66	0.1892	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			379.77860	335.231	18.35	0.3113	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,242.07860	1,356.031	18.35	0.6887	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			264.81650	231.772	19.57	0.2245	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,757.11650	1,882.572	19.57	0.7755	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,005.64710	2,849.352	15.81	0.9824	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			7.94710	10.152	15.81	0.0176	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			937.78360	841.498	15.61	0.6204	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			383.28360	446.298	15.61	0.3796	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			456.75300	405.512	18.01	0.3515	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,132.25300	1,240.312	18.01	0.6485	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,525.06840	1,395.876	14.68	0.8066	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			145.56840	176.376	14.68	0.1934	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			372.44430	333.614	19.33	0.2801	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,622.94430	1,744.114	19.33	0.7199	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			279.58600	248.054	20.24	0.2157	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,100.08600	2,228.554	20.24	0.7843	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,088.84260	2,930.858	15.04	0.9813	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			9.34260	11.358	15.04	0.0187	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,725.29560	2,569.701	14.61	0.9639	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			19.09560	23.901	14.61	0.0361	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			556.69300	499.694	17.94	0.3887	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,100.49300	1,203.894	17.94	0.6113	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			116.15870	139.207	14.54	0.1572	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,722.04500	1,585.032	14.55	0.8410	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			117.74500	141.332	14.55	0.1590	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,738.88650	1,601.079	14.54	0.8445	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			114.58650	137.379	14.54	0.1555	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,730.45870	1,592.907	14.54	0.8428	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,751.19640	1,613.621	14.54	0.8440	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			116.29640	139.421	14.54	0.1560	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,742.78870	1,605.473	14.54	0.8423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			117.88870	141.273	14.54	0.1577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,581.37360	1,452.626	14.75	0.8046	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			156.47360	188.426	14.75	0.1954	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,558.32380	1,430.505	14.78	0.7986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			163.42380	196.305	14.78	0.2014	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,827.58540	1,687.750	14.54	0.8583	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			102.68540	123.550	14.54	0.1417	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			753.64030	679.914	16.97	0.4909	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			758.74030	845.714	16.97	0.5091	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			726.97830	655.597	17.10	0.4770	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			802.07830	891.397	17.10	0.5230	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,734.40020	1,597.613	14.55	0.8405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			119.50020	143.413	14.55	0.1595	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			346.84490	310.670	19.98	0.2509	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,951.94490	2,076.470	19.98	0.7491	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			303.34240	271.721	20.41	0.2227	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,188.44240	2,317.521	20.41	0.7773	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			0.00000	708.930	16.81	0.5072	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			0.00000	794.730	16.81	0.4928	6,357,841.60	8,000	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			269.91380	241.854	20.79	0.2005	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,405.01380	2,537.654	20.79	0.7995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			172.18290	159.015	22.88	0.1330	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,417.28290	3,564.815	22.88	0.8670	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			398.82230	359.649	19.51	0.2852	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,703.92230	1,825.449	19.51	0.7148	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,081.93670	1,935.802	14.53	0.8989	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			67.03670	81.602	14.53	0.1011	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			2,001.74770	1,857.409	14.54	0.8872	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			76.84770	93.209	14.54	0.1128	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			286.70670	256.852	20.59	0.2117	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,291.80670	2,422.652	20.59	0.7883	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,783.11890	2,627.013	14.52	0.9657	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			18.21890	22.813	14.52	0.0343	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,631.30350	1,502.628	14.81	0.8030	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			166.30350	199.028	14.81	0.1970	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			369.69450	332.737	20.12	0.2561	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,024.69450	2,149.137	20.12	0.7439	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			306.47320	275.982	20.76	0.2166	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,381.47320	2,512.382	20.76	0.7834	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,174.93270	3,014.684	14.17	0.9821	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			9.93270	11.084	14.17	0.0179	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,725.84550	1,597.037	14.91	0.8013	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			183.44550	217.137	14.91	0.1987	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			360.60730	327.547	20.89	0.2350	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	27/07/2016	Foreign Exchange Option	17.13	Put			2,448.20730	2,577.647	20.89	0.7650	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			318.77070	289.865	21.38	0.2101	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,726.37070	2,859.965	21.38	0.7899	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,252.63580	3,091.244	13.63	0.9821	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.23580	11.344	13.63	0.0179	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,433.92540	2,288.901	14.05	0.9189	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			51.42540	69.501	14.05	0.0811	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			737.25410	675.193	18.19	0.4304	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,174.75410	1,275.793	18.19	0.5696	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			353.74350	323.850	21.73	0.2167	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,929.94350	3,064.050	21.73	0.7833	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			328.07430	300.427	22.07	0.2019	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,134.27430	3,270.627	22.07	0.7981	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,334.59730	3,171.463	13.19	0.9822	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.79730	11.663	13.19	0.0178	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,820.56670	1,693.574	14.98	0.8008	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			196.76670	233.773	14.98	0.1992	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,711.86530	1,589.209	15.21	0.7665	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			256.96530	299.009	15.21	0.2335	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			372.14810	341.866	21.77	0.2223	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,957.24810	3,091.666	21.77	0.7777	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			365.05800	335.393	21.86	0.2184	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,010.15800	3,145.193	21.86	0.7816	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,854.97690	1,728.755	14.99	0.8011	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			200.07690	238.555	14.99	0.1989	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,662.80630	1,542.457	15.31	0.7525	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			282.20630	326.657	15.31	0.2475	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			435.11260	399.565	21.12	0.2557	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,574.51260	2,703.765	21.12	0.7443	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,039.66190	1,908.324	14.62	0.8371	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			149.26190	183.224	14.62	0.1629	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,031.93690	1,900.909	14.64	0.8355	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			151.53690	185.809	14.64	0.1645	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,024.23120	1,893.518	14.66	0.8338	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			153.83120	188.418	14.66	0.1662	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			431.55870	397.706	21.40	0.2488	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,739.85870	2,871.506	21.40	0.7512	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			405.12140	373.633	21.70	0.2347	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,913.42140	3,047.433	21.70	0.7653	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,051.52850	1,920.199	14.60	0.8374	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			149.82850	183.998	14.60	0.1626	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,043.81520	1,912.797	14.62	0.8358	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			152.11520	186.597	14.62	0.1642	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,036.12120	1,905.421	14.64	0.8341	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			154.42120	189.222	14.64	0.1659	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,090.44160	1,957.538	14.51	0.8455	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	13.24	Put			138.74160	171.338	14.51	0.1545	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			362.33970	340.511	22.65	0.2093	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,395.13970	3,539.411	22.65	0.7907	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			351.05430	330.255	23.00	0.2020	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,543.85430	3,689.155	23.00	0.7980	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,428.52190	3,262.794	12.75	0.9826	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.32190	11.694	12.75	0.0174	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,922.87220	1,797.183	14.96	0.8026	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			205.67220	246.083	14.96	0.1974	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			376.03830	357.945	23.88	0.2025	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,929.63830	4,079.345	23.88	0.7975	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,508.24030	3,340.524	12.47	0.9827	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.84030	11.924	12.47	0.0173	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,004.98280	1,881.093	14.87	0.8054	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			208.58280	252.493	14.87	0.1946	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			380.96420	362.385	23.71	0.2056	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,854.56420	4,003.785	23.71	0.7944	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,602.29120	3,433.214	12.32	0.9819	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			13.29120	13.014	12.32	0.0181	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,100.98220	1,977.802	14.74	0.8093	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			211.98220	257.602	14.74	0.1907	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			404.65220	387.391	24.85	0.2020	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,415.65220	4,567.191	24.85	0.7980	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,830.86190	2,679.536	12.29	0.9386	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			37.76190	54.336	12.29	0.0614	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,821.90040	2,670.872	12.32	0.9375	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			38.80040	55.672	12.32	0.0625	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,812.95890	2,662.229	12.35	0.9363	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			39.85890	57.029	12.35	0.0637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,315.23140	2,186.541	14.64	0.8363	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			178.33140	217.341	14.64	0.1637	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,178.82970	2,056.553	15.06	0.8067	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			231.92970	277.353	15.06	0.1933	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			444.54180	403.633	25.35	0.2012	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,798.99840	4,926.393	25.35	0.8020	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,661.21050	3,493.300	12.29	0.9811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			14.31050	14.100	12.29	0.0189	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,747.64180	4,874.433	25.35	0.7988	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,330.08160	2,200.718	14.59	0.8393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			173.18160	211.518	14.59	0.1607	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,322.64310	2,193.616	14.61	0.8378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			175.74310	214.416	14.61	0.1622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			435.89840	395.593	25.35	0.1980	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,438.73670	1,363.182	18.04	0.5630	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,100.23670	1,187.782	18.04	0.4370	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,435.03510	1,359.676	18.06	0.5617	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,106.53510	1,194.276	18.06	0.4383	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,431.34080	1,356.177	18.08	0.5605	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,112.84080	1,200.777	18.08	0.4395	0.00	0	0
<b>Total \$ / R Option</b>												<b>9,740,232.80</b>	<b>28,000</b>	<b>2,114,384</b>
<b>Total \$ / R</b>												<b>834,319,512.30</b>	<b>85,571</b>	<b>2,841,290</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.28300		14.43590			0.0000	1,314,036.00	92	946
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.52850		14.68480			0.0000	1,046,052.00	72	232
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.76420		14.92490			0.0000	147,642.00	10	209
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.02620		15.19170			0.0000	0.00	0	55
<b>Total \$ / R MAXI Future</b>												<b>2,507,730.00</b>	<b>174</b>	<b>1,442</b>
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			4.45420	10.636	22.28	0.0005	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			257,594.61640	242,311.027	22.25	0.9995	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			4.61640	11.027	22.25	0.0005	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			259,594.29740	244,310.259	22.31	0.9995	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			4.29740	10.259	22.31	0.0005	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			258,594.45420	243,310.636	22.28	0.9995	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			231,045.14570	215,769.147	15.92	0.9644	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			1,565.14570	1,919.147	15.92	0.0356	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			230,070.40670	214,798.340	15.90	0.9639	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			1,590.40670	1,948.340	15.90	0.0361	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			229,095.99450	213,827.893	15.88	0.9634	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			1,615.99450	1,977.893	15.88	0.0366	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			162,808.33130	149,750.814	14.68	0.8163	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			14,318.33130	17,330.814	14.68	0.1837	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			162,024.24360	148,996.699	14.69	0.8143	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			14,534.24360	17,576.699	14.69	0.1857	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			161,242.38190	148,245.224	14.70	0.8124	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			14,752.38190	17,825.224	14.70	0.1876	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			103,457.72860	95,833.825	17.31	0.5343	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			85,287.72860	94,213.825	17.31	0.4657	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			104,244.78110	96,577.881	17.27	0.5376	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			84,074.78110	92,957.881	17.27	0.4624	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			103,850.32840	96,211.002	17.29	0.5360	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			84,680.32840	93,591.002	17.29	0.4640	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>2,507,730.00</b>	<b>174</b>	<b>1,442</b>
£ / R	On	11/12/2015	Foreign Exchange Future			21.73880		21.93240			0.0000	19,977,957.20	919	39,889
£ / R	On	12/01/2016	Foreign Exchange Future			22.81780		23.02680			0.0000	0.00	0	2
£ / R	On	14/03/2016	Foreign Exchange Future			22.11750		22.31340			0.0000	12,430,035.00	562	9,452
£ / R	On	13/06/2016	Foreign Exchange Future			22.48250		22.68380			0.0000	0.00	0	25
£ / R	On	08/09/2016	Foreign Exchange Future			22.84660		23.05170			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	19/09/2016	Foreign Exchange Future			22.89430		23.10000			0.0000	0.00	0	200
<b>Total £ / R Future</b>												<b>32,407,992.20</b>	<b>1,481</b>	<b>49,568</b>
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			4,062.40020	3,868.955	23.23	0.9996	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.00020	0.155	23.23	0.0004	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,772.40220	3,579.093	22.54	0.9992	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.00220	0.293	22.54	0.0008	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,442.42200	3,249.403	21.76	0.9983	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.02200	0.603	21.76	0.0017	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,432.42350	3,239.417	21.74	0.9983	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.02350	0.617	21.74	0.0017	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,422.42500	3,229.430	21.71	0.9982	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.02500	0.630	21.71	0.0018	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,534.63800	2,342.997	19.61	0.9890	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			2.23800	4.197	19.61	0.0110	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,941.31930	1,748.339	16.94	0.9738	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			8.91930	9.539	16.94	0.0262	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,822.52430	1,629.867	16.33	0.9692	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			10.12430	11.067	16.33	0.0308	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,713.82400	1,521.550	15.77	0.9640	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			11.42400	12.750	15.77	0.0360	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,615.20350	1,423.370	15.25	0.9584	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			12.80350	14.570	15.25	0.0416	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,204.13350	1,022.780	13.90	0.9073	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			21.73350	33.980	13.90	0.0927	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,184.73900	1,004.832	13.90	0.9027	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			22.33900	36.032	13.90	0.0973	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			1,146.45720	969.239	13.91	0.8930	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			24.05720	40.439	13.91	0.1070	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			808.46060	648.502	13.97	0.7638	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			76.06060	109.702	13.97	0.2362	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			692.32200	540.936	13.99	0.6988	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			109.92200	152.136	13.99	0.3012	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			585.69200	443.855	14.01	0.6275	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			153.29200	205.055	14.01	0.3725	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			393.25300	277.233	14.19	0.4664	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			280.85300	358.433	14.19	0.5336	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			45.17820	26.352	16.61	0.0661	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,312.77820	1,487.552	16.61	0.9339	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,965.88500	1,762.072	13.45	0.9359	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			29.08500	34.272	13.45	0.0641	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,168.83770	2,971.838	15.75	0.9485	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			45.43770	44.338	15.75	0.0515	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,159.09460	2,962.085	15.72	0.9481	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			45.69460	44.586	15.72	0.0519	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,149.35190	2,952.333	15.69	0.9478	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			45.95190	44.833	15.69	0.0522	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,433.24930	2,257.194	14.59	0.8148	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			239.44930	264.694	14.59	0.1852	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,425.24230	2,249.366	14.59	0.8137	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			241.44230	266.866	14.59	0.1863	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,417.24310	2,241.556	14.59	0.8125	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			243.44310	269.056	14.59	0.1875	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,359.88780	2,195.405	15.14	0.7314	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			923.54810	998.357	15.63	0.4005	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			633.12360	575.973	19.07	0.2633	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,431.42360	3,579.373	19.07	0.7367	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			508.18780	548.805	15.14	0.2686	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,715.32650	1,584.550	15.62	0.6020	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			913.62650	987.950	15.62	0.3980	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,710.28040	1,579.747	15.62	0.6007	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			918.58040	993.147	15.62	0.3993	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,705.24810	1,574.957	15.63	0.5995	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,429.47770	1,316.330	16.26	0.5186	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,319.47770	1,412.030	16.26	0.4814	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,425.37020	1,312.556	16.27	0.5174	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,325.37020	1,418.256	16.27	0.4826	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,421.28320	1,308.802	16.28	0.5163	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,331.28320	1,424.502	16.28	0.4837	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>124,708</b>
<b>Total £ / R</b>												<b>32,407,992.20</b>	<b>1,481</b>	<b>174,276</b>
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11584		0.11736			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11817		0.11971			0.0000	10,989.72	93	1,373
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12045		0.12204			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>10,989.72</b>	<b>93</b>	<b>9,363</b>
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,735.50710	2,584.200	19.15	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00710	0.000	19.15	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,735.83250	1,584.798	21.16	0.9969	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.33250	0.598	21.16	0.0031	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			744.31530	602.268	15.03	0.9134	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			8.81530	18.068	15.03	0.0866	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,979.46630	1,826.348	15.17	0.9761	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			8.46630	9.448	15.17	0.0239	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,060.05980	930.152	15.24	0.8078	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			89.05980	113.252	15.24	0.1922	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			431.01670	357.903	16.42	0.4530	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			460.01670	541.003	16.42	0.5470	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			382.21210	332.190	18.80	0.3209	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,177.91210	1,286.890	18.80	0.6791	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,349.56490	1,216.722	15.57	0.7966	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			145.26490	171.422	15.57	0.2034	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			716.77500	630.513	16.75	0.5371	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			512.47500	585.213	16.75	0.4629	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>10,989.72</b>	<b>93</b>	<b>9,363</b>
€ / R	On	11/12/2015	Foreign Exchange Future			15.24450		15.45850			0.0000	125,797,614.00	8,252	83,942
€ / R	On	29/12/2015	Foreign Exchange Future			15.30360		15.51890			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.39470		15.61010			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.40170		15.61710			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.41500		15.63040			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.54760		15.76560			0.0000	8,426,799.20	542	30,570
€ / R	On	13/06/2016	Foreign Exchange Future			15.84420		16.06780			0.0000	0.00	0	539
€ / R	On	19/09/2016	Foreign Exchange Future			16.18400		16.41310			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.51230		16.74180			0.0000	0.00	0	3,000
<b>Total € / R Future</b>												<b>134,224,413.20</b>	<b>8,794</b>	<b>118,551</b>
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			129.46810	81.530	16.92	0.2195	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			450.96810	617.030	16.92	0.7805	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			37.47930	22.365	17.86	0.0732	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			888.97930	1,087.865	17.86	0.9268	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			23.24140	13.687	18.20	0.0473	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,064.74140	1,269.187	18.20	0.9527	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			528.11570	380.743	15.89	0.6557	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			79.61570	146.243	15.89	0.3443	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			505.58630	362.079	15.91	0.6374	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			87.08630	157.579	15.91	0.3626	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			338.29050	229.487	16.11	0.4795	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			169.79050	274.987	16.11	0.5205	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			698.36530	526.587	15.76	0.7741	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			39.86530	82.087	15.76	0.2259	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			543.40430	393.499	15.88	0.6678	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			74.90430	138.999	15.88	0.3322	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			535.73360	387.091	15.89	0.6618	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			77.23360	142.591	15.89	0.3382	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,562.26560	1,351.099	18.43	0.9760	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			3.76560	6.599	18.43	0.0240	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,433.65640	1,223.607	17.81	0.9672	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			5.15640	9.107	17.81	0.0328	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,168.52240	962.432	16.52	0.9371	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			10.02240	17.932	16.52	0.0629	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,508.50410	4,294.505	31.69	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00410	0.005	31.69	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,408.77090	2,195.026	21.39	0.9979	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	13.05	Put			0.27090	0.526	21.39	0.0021	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,611.74140	1,400.335	18.67	0.9787	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			3.24140	5.835	18.67	0.0213	0.00	0	12,000
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			247.27240	174.787	16.04	0.3290	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			428.37240	571.187	16.04	0.6710	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			437.52540	320.035	15.37	0.5122	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			218.62540	316.435	15.37	0.4878	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,073.33730	891.690	14.46	0.8061	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			73.23730	106.990	14.46	0.1939	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,065.00540	883.949	14.46	0.8030	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			74.90540	109.249	14.46	0.1970	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,056.70190	876.239	14.47	0.7999	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			76.60190	111.539	14.47	0.2001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			881.78770	715.916	14.63	0.7251	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			121.68770	171.216	14.63	0.2749	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			829.53770	668.748	14.68	0.6994	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			139.43770	194.048	14.68	0.3006	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			687.92140	545.610	14.95	0.6102	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			220.82140	293.910	14.95	0.3898	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			475.46030	366.137	15.33	0.4692	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			378.36030	484.437	15.33	0.5308	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			603.20430	481.808	15.21	0.5204	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			372.80430	466.808	15.21	0.4796	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			331.34120	258.105	16.26	0.3244	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			760.94120	903.105	16.26	0.6756	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			18.36610	21.624	16.45	0.0361	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,956.81700	1,746.493	14.88	0.9206	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			41.21700	48.893	14.88	0.0794	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			670.89860	799.700	16.14	0.5920	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			468.15160	381.721	16.22	0.3955	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			702.55160	834.121	16.22	0.6045	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,730.81260	2,515.494	16.81	0.9700	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			15.21260	17.894	16.81	0.0300	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,583.96610	2,369.224	16.45	0.9639	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			212.06530	274.424	14.92	0.3097	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			956.71260	806.667	15.00	0.6642	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			241.11260	309.067	15.00	0.3358	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			371.07420	299.950	16.70	0.3263	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			905.47420	1,052.350	16.70	0.6737	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			486.49860	397.300	16.14	0.4080	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			51.44000	62.444	14.52	0.0994	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,290.78400	1,111.257	14.67	0.7869	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			125.18400	163.657	14.67	0.2131	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			416.92740	338.431	16.46	0.3597	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			801.32740	940.831	16.46	0.6403	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,017.66530	862.024	14.92	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
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			48.97320	58.223	14.54	0.0937	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,815.17850	1,606.566	14.51	0.9052	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			49.57850	58.966	14.51	0.0948	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			759.92070	630.418	15.32	0.5696	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			364.32070	452.818	15.32	0.4304	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,787.04000	1,580.045	14.52	0.9006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,805.79250	1,597.708	14.52	0.9037	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			50.19250	60.108	14.52	0.0963	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,060.68270	900.335	14.86	0.7074	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			195.08270	252.735	14.86	0.2926	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,824.57320	1,615.823	14.54	0.9063	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			825.45610	718.951	16.16	0.5006	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			717.65610	834.751	16.16	0.4994	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,980.62980	1,781.329	14.49	0.8541	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,184.72100	1,042.217	15.18	0.6497	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			376.92100	458.017	15.18	0.3503	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			112.82980	137.129	14.49	0.1459	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,197.08300	1,053.170	15.16	0.6541	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			369.28300	448.970	15.16	0.3459	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,190.72850	1,047.684	15.17	0.6519	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			372.92850	453.484	15.17	0.3481	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			312.43060	373.515	14.98	0.2592	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,768.54350	1,600.892	14.99	0.7392	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			315.44350	376.892	14.99	0.2608	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,782.53190	1,614.157	14.97	0.7425	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			309.43190	370.157	14.97	0.2575	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,775.53060	1,607.515	14.98	0.7408	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,095.29510	999.744	17.56	0.4746	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,343.49510	1,477.444	17.56	0.5254	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,091.90510	996.653	17.58	0.4734	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,350.10510	1,484.353	17.58	0.5266	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,088.53490	993.581	17.59	0.4722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,356.73490	1,491.281	17.59	0.5278	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>380,820</b>
<b>Total € / R</b>												<b>134,224,413.20</b>	<b>8,794</b>	<b>499,371</b>
AUS / R	On	23/11/2015	Foreign Exchange Future			10.24000		10.29680			0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Future			10.16990		10.22660			0.0000	10,169,900.00	1,000	14,833
AUS / R	On	15/01/2016	Foreign Exchange Future			10.21490		10.27140			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.29250		10.35010			0.0000	5,763,800.00	560	7,783
AUS / R	On	13/06/2016	Foreign Exchange Future			10.41580		10.47650			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.55830		10.62090			0.0000	0.00	0	500
<b>Total AUS / R Future</b>												<b>15,933,700.00</b>	<b>1,560</b>	<b>23,369</b>
AUS / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			247.20690	199.298	15.14	0.8221	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	23/11/2015	Foreign Exchange Option	10.06	Put			10.40690	19.298	15.14	0.1779	0.00	0	10,000
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			634.90060	586.039	16.38	0.9184	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			8.30060	16.139	16.38	0.0816	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			929.09340	874.989	18.37	0.9727	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			2.49340	5.089	18.37	0.0273	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,976.60770	2,919.906	33.36	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00770	0.006	33.36	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			161.90470	151.230	15.92	0.4793	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			135.30470	181.330	15.92	0.5207	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,926.60790	2,869.907	32.83	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00790	0.007	32.83	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,876.60800	2,819.907	32.29	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00800	0.007	32.29	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			401.15380	369.994	13.09	0.7004	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			79.75380	105.094	13.09	0.2996	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			393.88280	363.199	13.09	0.6937	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			82.48280	108.299	13.09	0.3063	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			386.67910	356.471	13.09	0.6870	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			85.27910	111.571	13.09	0.3130	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			37.65750	44.873	12.43	0.1213	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			878.84430	828.625	12.42	0.8759	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			38.74430	46.125	12.42	0.1241	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			314.74290	349.161	12.46	0.5443	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			56.66460	51.030	14.92	0.1226	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,106.56460	1,158.530	14.92	0.8774	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			896.69630	846.150	12.44	0.8815	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			36.59630	43.650	12.44	0.1185	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			887.75750	837.373	12.43	0.8787	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			633.66280	589.428	12.12	0.7722	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			83.56280	96.928	12.12	0.2278	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			264.84290	241.661	12.46	0.4557	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			241.77770	265.115	13.04	0.3589	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			630.39010	592.601	13.02	0.6487	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			233.89010	256.801	13.02	0.3513	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			624.31370	586.739	13.03	0.6449	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			237.81370	260.939	13.03	0.3551	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			618.27770	580.915	13.04	0.6411	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			763.09340	724.843	13.87	0.6312	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			342.19340	366.543	13.87	0.3688	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			757.52060	719.442	13.88	0.6282	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			346.62060	371.142	13.88	0.3718	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			768.69870	730.277	13.86	0.6341	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			337.79870	361.977	13.86	0.3659	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>11,203</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>												<b>15,933,700.00</b>	<b>1,560</b>	<b>34,572</b>
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.73230		10.81130			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.91460		10.99490			0.0000	0.00	0	2
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			336.13410	277.160	11.89	0.7682	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			24.83410	44.860	11.89	0.2318	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			327.67180	269.514	11.88	0.7588	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			26.37180	47.214	11.88	0.2412	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			344.67060	284.898	11.90	0.7774	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			23.37060	42.598	11.90	0.2226	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			226.62690	259.260	12.53	0.4322	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			422.73290	374.348	12.52	0.5781	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			217.83290	249.748	12.52	0.4219	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			417.10480	369.078	12.53	0.5729	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			222.20480	254.478	12.53	0.4271	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			411.52690	363.860	12.53	0.5678	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2</b>
CHF / R	On	11/12/2015	Foreign Exchange Future			14.10810		14.33430			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.42240		14.65440			0.0000	346,137.60	24	1,197
<b>Total CHF / R Future</b>												<b>346,137.60</b>	<b>24</b>	<b>7,746</b>
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			107.79630	197.526	17.24	0.4223	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			435.20060	300.166	17.25	0.5714	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			110.90060	202.066	17.25	0.4286	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			449.05270	311.149	17.23	0.5841	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			104.75270	193.049	17.23	0.4159	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			442.09630	305.626	17.24	0.5777	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			413.27560	334.052	17.21	0.3648	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			748.87560	901.652	17.21	0.6352	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			410.04120	331.364	17.23	0.3625	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			755.64120	908.964	17.23	0.6375	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			406.83170	328.699	17.25	0.3601	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			762.43170	916.299	17.25	0.6399	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>346,137.60</b>	<b>24</b>	<b>7,746</b>
CNH / R	On	11/12/2015	Foreign Exchange Future			2.22470		2.24930			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.24140		2.26670			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,268</b>
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,398.77990	2,158.956	20.68	0.9738	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			5.77990	11.956	20.68	0.0262	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,597.31280	2,355.607	21.25	0.9809	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			4.31280	8.607	21.25	0.0191	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,497.98970	2,257.063	20.94	0.9778	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			4.98970	10.063	20.94	0.0222	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,167.44030	1,004.466	15.49	0.6009	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			500.44030	590.466	15.49	0.3991	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,106.36180	948.871	15.49	0.5809	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			539.36180	634.871	15.49	0.4191	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,230.45230	1,062.093	15.49	0.6207	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			463.45230	548.093	15.49	0.3793	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			2.04620		2.07510			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08890		2.11840			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			777.49790	594.359	18.64	0.6544	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			126.49790	232.359	18.64	0.3456	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			937.51000	728.324	18.58	0.7285	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			86.51000	166.325	18.58	0.2715	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			853.94970	659.431	18.61	0.6923	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			102.94970	197.431	18.61	0.3077	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			793.81170	671.496	19.68	0.4201	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,109.81170	1,282.496	19.68	0.5799	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			755.18660	637.782	19.75	0.4044	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,171.18660	1,348.782	19.75	0.5956	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			834.05670	706.741	19.61	0.4361	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,050.05670	1,217.741	19.61	0.5639	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	11/12/2015	Foreign Exchange Future			0.13930		0.14050			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13860		0.13990			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13790		0.13960			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13830		0.13890			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,960</b>
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07150		0.07210			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06720		0.06800			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06440		0.06500			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			9.20570		9.30750			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.23380		9.33450			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.33200		9.43330			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.43210		9.53570			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	9.30	Call			63.43260	22.418	17.25	0.2598	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			55.93260	116.719	17.25	0.7402	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			47.18430	15.613	18.03	0.1900	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			79.68430	149.913	18.03	0.8100	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			75.62460	26.831	16.86	0.3021	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			48.12460	101.131	16.86	0.6979	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			69.40270	24.529	17.05	0.2803	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			51.90270	108.829	17.05	0.7197	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			271.75880	197.515	11.86	0.7024	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			27.25880	53.715	11.86	0.2976	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			263.56110	190.562	11.85	0.6900	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			29.06110	56.762	11.85	0.3100	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			255.45830	183.734	11.83	0.6772	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			30.95830	59.934	11.83	0.3228	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			419.38740	350.291	11.57	0.6364	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			126.08740	158.291	11.57	0.3636	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			412.71880	344.214	11.57	0.6302	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			129.41880	162.214	11.57	0.3698	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			406.11060	338.201	11.57	0.6239	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			132.81060	166.201	11.57	0.3761	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			682.15770	606.906	12.83	0.6986	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			156.45770	184.806	12.83	0.3014	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			696.63760	619.808	12.81	0.7067	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			150.93760	177.708	12.81	0.2933	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			689.37920	613.336	12.82	0.7026	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			153.67920	181.236	12.82	0.2974	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			1.06730		1.07080			0.0000	768,456.00	720	2,159



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	14/03/2016	Foreign Exchange Future				1.07010		1.07360			0.0000	0.00	0	50
QUANTO €On	13/06/2016	Foreign Exchange Future				1.07320		1.07660			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>768,456.00</b>	<b>720</b>	<b>2,209</b>
<b>Total QUANTO € / \$</b>												<b>768,456.00</b>	<b>720</b>	<b>2,209</b>
RAIN	On 11/12/2015	Foreign Exchange Future				24,596.42000		24,894.11000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 11/12/2015	Foreign Exchange Future				10.03710		10.14110			0.0000	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future				10.17690		10.28290			0.0000	0.00	0	3,191
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,191</b>
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Call				994.88290	929.269	52.71	0.7205	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Put				213.78290	252.169	52.71	0.2795	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Call				1,009.07800	942.816	52.72	0.7258	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Put				207.97800	245.717	52.72	0.2742	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Call				1,001.96700	936.029	52.72	0.7231	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Put				210.86700	248.929	52.72	0.2769	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call				1,175.87090	769.058	29.17	0.5795	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put				872.97090	572.158	29.17	0.4205	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call				1,148.34760	741.561	28.18	0.5776	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put				855.44760	554.661	28.18	0.4224	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call				1,120.79560	714.042	27.19	0.5756	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put				837.89560	537.142	27.19	0.4244	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>3,191</b>
TRY / R	On 11/12/2015	Foreign Exchange Future				4.95610		4.99070			0.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future				4.90770		4.94120			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Call				501.06250	467.437	18.15	0.9840	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Put				0.36250	1.337	18.15	0.0160	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Call				491.12780	457.509	17.94	0.9831	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Put				0.42780	1.409	17.94	0.0169	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Call				481.15520	447.586	17.72	0.9821	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Put				0.45520	1.486	17.72	0.0179	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Call				476.60300	447.398	14.84	0.8636	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Put				25.40300	29.698	14.84	0.1364	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Call				467.72670	438.695	14.79	0.8584	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.50	Put				26.52670	30.995	14.79	0.1416	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			458.89400	430.041	14.74	0.8531	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			27.69400	32.341	14.74	0.1469	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			1.09560		1.14960			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.05190		1.10510			0.0000	1,051.90	1	1
<b>Total ZMW / R Future</b>									<b>1,051.90</b>	<b>1</b>	<b>7,689</b>
<b>Total ZMW / R</b>									<b>1,051.90</b>	<b>1</b>	<b>7,689</b>
<b>Total Futures</b>									<b>1 010 779 750.12</b>	<b>70,418</b>	<b>1,013,532</b>
<b>Total Options</b>									<b>9 740 232.80</b>	<b>28,000</b>	<b>2,639,115</b>
<b>Grand Total:</b>									<b>1,020,519,982.92</b>	<b>98,418</b>	<b>3,652,647</b>