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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/10/2015	Foreign Exchange Future	13.40710	13.47650			0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future	13.44730	13.48570			0.0000	0.00	0	350
\$ / R	On	30/10/2015	Foreign Exchange Future	13.45190	13.49040			0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Future	13.46580	13.50440			0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Future	13.47730	13.51600			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future	13.49360	13.53240			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future	13.49590	13.53470			0.0000	0.00	0	150
\$ / R	On	20/11/2015	Foreign Exchange Future	13.50050	13.53940			0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Future	13.50980	13.54870			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future	13.51210	13.55110			0.0000	0.00	0	301
\$ / R	On	26/11/2015	Foreign Exchange Future	13.51440	13.55350			0.0000	0.00	0	67
\$ / R	On	08/12/2015	Foreign Exchange Future	13.54280	13.58200			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future	13.54990	13.58910			0.0000	924,916,174.00	68,260	610,571
\$ / R	On	21/12/2015	Foreign Exchange Future	13.57350	13.61280			0.0000	0.00	0	250
\$ / R	On	29/12/2015	Foreign Exchange Future	13.59270	13.50100			0.0000	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Future	13.63150	13.67170			0.0000	0.00	0	1,650
\$ / R	On	27/01/2016	Foreign Exchange Future	13.66760	13.70750			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future	13.70610	13.74620			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future	13.72300	13.76310			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future	13.73740	13.77760			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future	13.77360	13.81390			0.0000	0.00	0	272

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016			13.78080		13.82120			0.0000	89,161,776.00	6,470	82,065
\$ / R	On	16/03/2016			13.78560		13.82600			0.0000	0.00	0	0
\$ / R	On	23/03/2016			13.80250		13.84290			0.0000	0.00	0	0
\$ / R	On	29/03/2016			13.81690		13.85740			0.0000	0.00	0	0
\$ / R	On	18/04/2016			13.86510		13.90580			0.0000	0.00	0	0
\$ / R	On	26/04/2016			13.88440		13.92520			0.0000	0.00	0	0
\$ / R	On	27/05/2016			13.96110		14.00290			0.0000	0.00	0	0
\$ / R	On	06/06/2016			13.98580		14.02800			0.0000	0.00	0	0
\$ / R	On	09/06/2016			13.99320		14.03550			0.0000	0.00	0	264
\$ / R	On	13/06/2016			14.00310		14.04550			0.0000	0.00	0	31,726
\$ / R	On	28/06/2016			14.04020		14.08310			0.0000	0.00	0	0
\$ / R	On	27/07/2016			14.11210		14.15590			0.0000	0.00	0	0
\$ / R	On	11/08/2016			14.15090		14.19470			0.0000	0.00	0	0
\$ / R	On	26/08/2016			14.18970		14.23350			0.0000	0.00	0	0
\$ / R	On	06/09/2016			14.21820		14.26200			0.0000	0.00	0	0
\$ / R	On	08/09/2016			14.22330		14.26710			0.0000	0.00	0	0
\$ / R	On	15/09/2016			14.24150		14.28530			0.0000	0.00	0	259
\$ / R	On	19/09/2016			14.25180		14.29560			0.0000	7,125,900.00	500	6,849
\$ / R	On	28/09/2016			14.27510		14.31890			0.0000	0.00	0	0
\$ / R	On	26/10/2016			14.34750		14.39210			0.0000	0.00	0	0
\$ / R	On	28/11/2016			14.44620		14.49040			0.0000	0.00	0	0
\$ / R	On	14/12/2016			14.49400		14.53800			0.0000	0.00	0	251
\$ / R	On	19/12/2016			14.50890		14.55290			0.0000	0.00	0	510
\$ / R	On	13/03/2017			14.76010		14.80310			0.0000	0.00	0	0
Total \$ / R Future											1,021,203,850.00	75,230	735,811
\$ / R	On	22/10/2015		13.46	Call		57.33830	0.000	17.30	0.0000	0.00	0	0
\$ / R	On	22/10/2015		13.46	Put		40.83830	52.900	17.30	1.0000	0.00	0	0
\$ / R	On	28/10/2015		10.80	Call		2,685.70870	2,647.310	44.61	0.9999	0.00	0	0
\$ / R	On	28/10/2015		10.80	Put		0.00870	0.010	44.61	0.0001	0.00	0	300
\$ / R	On	28/10/2015		11.15	Call		2,335.71460	2,297.316	39.51	0.9999	0.00	0	0
\$ / R	On	28/10/2015		11.15	Put		0.01460	0.016	39.51	0.0001	0.00	0	250
\$ / R	On	28/10/2015		13.44	Call		139.32650	116.045	16.34	0.5145	0.00	0	8,000
\$ / R	On	28/10/2015		13.44	Put		93.62650	108.745	16.34	0.4855	0.00	0	0
\$ / R	On	28/10/2015		13.56	Call		82.38690	69.091	16.93	0.3543	0.00	0	250
\$ / R	On	28/10/2015		13.56	Put		156.68690	181.791	16.93	0.6457	0.00	0	0
\$ / R	On	28/10/2015		16.98	Call		0.10070	0.127	54.87	0.0005	0.00	0	300
\$ / R	On	28/10/2015		16.98	Put		3,494.40070	3,532.827	54.87	0.9995	0.00	0	0
\$ / R	On	30/10/2015		13.87	Call		31.58740	26.046	18.79	0.1386	0.00	0	0
\$ / R	On	30/10/2015		13.87	Put		411.18740	444.146	18.79	0.8614	0.00	0	13,360
\$ / R	On	30/10/2015		14.00	Call		18.25780	14.988	19.48	0.0852	0.00	0	13,360
\$ / R	On	30/10/2015		14.00	Put		527.85780	563.088	19.48	0.9148	0.00	0	0
\$ / R	On	05/11/2015		13.45	Call		204.37720	176.486	16.02	0.5212	0.00	0	0
\$ / R	On	05/11/2015		13.45	Put		149.97720	160.686	16.02	0.4788	0.00	0	300
\$ / R	On	05/11/2015		13.95	Call		51.22810	40.961	18.13	0.1643	0.00	0	300
\$ / R	On	05/11/2015		13.95	Put		496.82810	525.161	18.13	0.8357	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	05/11/2015	Foreign Exchange Option	12.72	Call		791.78620	752.336	16.46	0.9627	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		7.38620	6.536	16.46	0.0373	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		528.96810	491.705	15.77	0.8760	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		24.56810	25.905	15.77	0.1240	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call		105.04530	87.694	17.08	0.3090	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put		300.64530	321.894	17.08	0.6910	0.00	0	300
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		103.78630	88.632	17.34	0.2754	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		397.78630	421.332	17.34	0.7246	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		35.59220	28.682	19.09	0.1042	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		769.59220	801.382	19.09	0.8958	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		552.42770	516.451	15.72	0.8469	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		36.42770	39.151	15.72	0.1531	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		439.37520	405.687	15.82	0.7643	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		63.37520	68.387	15.82	0.2357	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		468.45980	436.540	15.80	0.7366	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		86.05980	92.940	15.80	0.2634	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call		335.00530	307.031	15.96	0.6074	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put		152.60530	163.431	15.96	0.3926	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call		305.77370	278.915	16.00	0.5731	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put		173.37370	185.315	16.00	0.4269	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call		341.17600	313.483	16.02	0.6069	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put		156.47600	167.583	16.02	0.3931	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		459.58880	428.374	15.87	0.7217	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		94.88880	102.474	15.87	0.2783	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		174.09850	156.295	17.13	0.3612	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put		384.69850	405.794	17.13	0.6388	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		492.69490	460.907	15.93	0.7341	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		93.29490	100.407	15.93	0.2659	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		128.99780	114.014	17.82	0.2659	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		570.29780	594.214	17.82	0.7341	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		216.82020	196.296	16.74	0.4116	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		348.12020	366.496	16.74	0.5884	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		598.98800	564.230	15.69	0.7830	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		77.88800	82.130	15.69	0.2170	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,751.38590	2,712.360	23.89	0.9991	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.28590	0.260	23.89	0.0009	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,401.66690	2,362.611	22.01	0.9981	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		0.56690	0.511	22.01	0.0019	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		943.13670	905.561	15.86	0.9220	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		22.03670	23.461	15.86	0.0780	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		169.06940	151.243	17.37	0.3302	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		467.96940	489.143	17.37	0.6698	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		0.26370	0.229	26.21	0.0008	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,899.16370	3,938.129	26.21	0.9992	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		335.26350	307.133	16.10	0.5591	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		214.16350	225.033	16.10	0.4409	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	13.65	Call			234.03530	212.413	16.69	0.4310	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			332.93530	350.313	16.69	0.5690	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			205.69910	185.636	16.96	0.3885	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			384.59910	403.536	16.96	0.6115	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			449.19000	417.508	15.91	0.6712	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			138.09000	145.408	15.91	0.3288	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			442.66660	411.154	15.92	0.6655	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			141.56660	149.054	15.92	0.3345	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			392.57020	362.491	16.00	0.6188	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			171.47020	180.391	16.00	0.3812	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			744.87820	708.288	15.51	0.8610	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			43.77820	46.188	15.51	0.1390	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			678.25180	642.379	15.59	0.8287	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			57.15180	60.279	15.59	0.1713	0.00	0	201
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			529.47470	496.224	15.81	0.7304	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			105.97470	111.824	15.81	0.2696	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,258.34220	1,219.676	16.08	0.9495	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			16.34220	16.876	16.08	0.0505	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			123.82300	114.692	19.27	0.2153	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			904.72300	934.792	19.27	0.7847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			170.59440	158.347	18.45	0.2845	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			701.49440	728.447	18.45	0.7155	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			153.71310	142.408	18.69	0.2602	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			764.61310	792.508	18.69	0.7398	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			145.91700	135.059	18.81	0.2487	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			796.81700	825.159	18.81	0.7513	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			199.45410	185.666	18.08	0.3246	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			610.35410	635.766	18.08	0.6754	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			196.87590	183.223	18.11	0.3211	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			617.77590	643.323	18.11	0.6789	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			186.88360	173.758	18.24	0.3074	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			647.78360	673.858	18.24	0.6926	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			248.64860	232.421	17.57	0.3889	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			489.54860	512.521	17.57	0.6111	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			224.19580	209.154	17.81	0.3576	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			545.09580	569.254	17.81	0.6424	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			221.30490	206.408	17.84	0.3538	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			552.20490	576.508	17.84	0.6462	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			301.40780	282.784	17.11	0.4525	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			392.30780	412.884	17.11	0.5475	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			286.40640	268.444	17.23	0.4350	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			417.30640	438.544	17.23	0.5650	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			258.45580	241.765	17.48	0.4011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			469.35580	491.865	17.48	0.5989	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			317.12000	297.822	16.99	0.4705	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			368.02000	387.922	16.99	0.5295	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			313.12240	293.995	17.02	0.4660	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			374.02240	394.095	17.02	0.5340	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			309.17240	290.213	17.05	0.4615	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			380.07240	400.313	17.05	0.5385	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			333.56630	313.582	16.87	0.4889	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			344.46630	363.682	16.87	0.5111	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			325.24910	305.609	16.93	0.4797	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			356.14910	375.709	16.93	0.5203	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			321.16140	301.694	16.96	0.4751	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			362.06140	381.794	16.96	0.5249	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			381.49920	357.964	16.65	0.5361	214,778.64	600	14,350
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			292.39920	308.064	16.65	0.4639	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			371.52980	348.366	16.68	0.5266	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			302.42980	318.466	16.68	0.4734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			338.14660	317.637	16.84	0.4935	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			339.04660	357.737	16.84	0.5065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			445.40990	419.668	16.49	0.5938	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			236.30990	249.768	16.49	0.4062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			434.26910	408.889	16.51	0.5842	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			245.16910	258.989	16.51	0.4158	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			412.57450	387.929	16.57	0.5649	93,103.03	240	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			263.47450	278.029	16.57	0.4351	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			485.95380	458.951	16.39	0.6273	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			206.85380	219.051	16.39	0.3727	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			480.01390	453.191	16.41	0.6225	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			210.91390	223.291	16.41	0.3775	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			456.74920	430.643	16.46	0.6034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			227.64920	240.743	16.46	0.3966	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			541.60980	513.041	16.27	0.6698	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			172.50980	183.141	16.27	0.3302	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			522.61880	494.566	16.31	0.6558	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			183.51880	194.666	16.31	0.3442	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			504.06620	476.535	16.35	0.6416	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			194.96620	206.635	16.35	0.3584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			574.22730	544.821	16.20	0.6929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			155.12730	164.921	16.20	0.3071	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			554.51210	525.607	16.25	0.6791	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			165.41210	175.707	16.25	0.3209	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			548.03590	519.299	16.26	0.6745	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			168.93590	179.399	16.26	0.3255	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			657.33750	626.035	16.04	0.7463	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			118.23750	126.135	16.04	0.2537	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			621.89180	591.359	16.11	0.7244	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			132.79180	141.459	16.11	0.2756	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			587.60930	557.875	16.18	0.7020	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			148.50930	157.975	16.18	0.2980	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	12.86	Call			803.15420	768.159	15.79	0.8221	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			74.05420	78.259	15.79	0.1779	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			770.32910	736.931	15.84	0.8072	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			81.22910	87.031	15.84	0.1928	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			693.91450	661.877	15.98	0.7674	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			104.81450	111.977	15.98	0.2326	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			878.88080	842.711	15.83	0.8510	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			59.78080	62.811	15.83	0.1490	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			853.36650	817.474	15.81	0.8419	1,373,356.49	1,680	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			64.26650	67.574	15.81	0.1581	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			811.44430	776.068	15.77	0.8258	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			72.34430	76.168	15.77	0.1742	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,028.03180	990.583	15.96	0.8961	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			38.93180	40.683	15.96	0.1039	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			939.39940	902.644	15.89	0.8710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			50.29940	52.744	15.89	0.1290	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			887.44300	851.184	15.84	0.8540	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			58.34300	61.284	15.84	0.1460	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,064.12900	1,026.446	15.99	0.9051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			35.02900	36.546	15.99	0.0949	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,055.07270	1,017.446	15.99	0.9029	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			35.97270	37.546	15.99	0.0971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,046.03770	1,008.468	15.98	0.9007	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			36.93770	38.568	15.98	0.0993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,421.68150	1,382.129	16.35	0.9634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			12.58150	12.229	16.35	0.0366	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,402.20240	1,362.638	16.27	0.9619	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			13.10240	12.738	16.27	0.0381	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,118.89410	1,080.903	16.04	0.9175	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			29.79410	31.003	16.04	0.0825	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,499.80070	1,460.296	16.69	0.9688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			10.70070	10.396	16.69	0.0312	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,450.93950	1,411.405	16.48	0.9655	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			11.83950	11.505	16.48	0.0345	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,441.18170	1,401.641	16.44	0.9648	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			12.08170	11.742	16.44	0.0352	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,647.01270	1,607.587	17.32	0.9769	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			7.91270	7.687	17.32	0.0231	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,597.84820	1,558.398	17.11	0.9744	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			8.74820	8.498	17.11	0.0256	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,558.58100	1,519.110	16.94	0.9723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			9.48100	9.210	16.94	0.0277	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,844.41000	1,805.066	18.15	0.9844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			5.31000	5.166	18.15	0.0156	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,794.96470	1,755.603	17.94	0.9828	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			5.86470	5.703	17.94	0.0172	0.00	0	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,696.25920	1,656.856	17.52	0.9790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			7.15920	6.956	17.52	0.0210	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,191.76610	2,152.511	19.62	0.9921	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			2.66610	2.611	19.62	0.0079	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,993.04720	1,953.749	18.78	0.9884	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			3.94720	3.849	18.78	0.0116	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,983.12580	1,943.825	18.74	0.9882	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			4.02580	3.925	18.74	0.0118	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,640.21460	2,601.007	21.50	0.9967	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.11460	1.107	21.50	0.0033	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,590.32720	2,551.117	21.29	0.9964	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.22720	1.217	21.29	0.0036	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,389.10930	4,349.907	26.02	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00930	0.007	26.02	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,339.11180	4,299.909	26.02	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.01180	0.009	26.02	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,390.90660	2,351.679	20.46	0.9947	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			1.80660	1.779	20.46	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,439.10720	4,399.905	26.02	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00720	0.005	26.02	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.13620	0.079	32.10	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,181.03620	7,220.179	32.10	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			32.38340	29.294	23.47	0.0598	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,013.28340	2,049.394	23.47	0.9402	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			25.92930	23.336	24.25	0.0478	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,236.82930	2,273.436	24.25	0.9522	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			15.18800	13.559	26.96	0.0272	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,926.08800	2,963.659	26.96	0.9728	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			59.23130	54.261	21.52	0.1080	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,470.13130	1,504.360	21.52	0.8920	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			42.70960	38.867	22.54	0.0786	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,753.60960	1,788.967	22.54	0.9214	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			37.68720	34.206	22.95	0.0695	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,868.58720	1,904.305	22.95	0.9305	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			78.66300	72.439	20.64	0.1416	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,239.56300	1,272.539	20.64	0.8584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			70.93870	65.244	20.96	0.1285	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,321.83870	1,355.344	20.96	0.8715	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			61.26620	56.163	21.41	0.1116	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,442.16620	1,476.263	21.41	0.8884	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			119.35870	110.503	19.38	0.2083	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			930.25870	960.603	19.38	0.7917	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			105.71540	97.718	19.74	0.1865	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,016.61540	1,047.818	19.74	0.8135	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			83.37260	76.832	20.46	0.1496	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,194.27260	1,226.932	20.46	0.8504	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		138.52250	128.341	18.95	0.2379	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		829.42250	858.441	18.95	0.7621	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		134.97210	125.162	19.02	0.2327	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		845.87210	875.262	19.02	0.7673	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,465.30360	2,426.008	20.00	0.9932	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		2.50360	2.508	20.00	0.0068	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		198.86610	188.019	18.47	0.3022	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		736.06610	764.519	18.47	0.6978	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		15.64080	13.655	32.47	0.0215	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,272.84080	4,310.155	32.47	0.9785	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,814.11410	2,774.804	21.28	0.9965	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		1.31410	1.304	21.28	0.0035	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,475.25710	2,435.961	20.03	0.9933	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		2.45710	2.461	20.03	0.0067	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		0.00000	435.495	16.61	0.5522	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		0.00000	342.795	16.61	0.4478	34,279.49	100	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		0.00000	275.584	17.70	0.3923	27,558.42	100	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		0.00000	602.884	17.70	0.6077	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		870.94980	839.711	15.58	0.7729	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		129.24980	138.211	15.58	0.2271	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		244.48000	234.016	18.91	0.2933	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,016.98000	1,046.416	18.91	0.7067	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		145.10210	138.726	20.90	0.1819	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,597.60210	1,631.126	20.90	0.8181	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		795.52140	768.689	15.77	0.7098	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		198.02140	211.089	15.77	0.2902	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		129.42950	123.765	21.37	0.1633	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,741.92950	1,776.165	21.37	0.8367	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		569.10910	546.907	16.41	0.5746	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		361.60910	379.307	16.41	0.4254	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,928.99850	1,890.069	17.14	0.9560	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		21.49850	22.469	17.14	0.0440	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		892.04340	862.249	15.54	0.7561	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		154.54340	164.650	15.54	0.2439	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,165.40310	2,126.456	17.29	0.9627	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		19.20310	20.356	17.29	0.0373	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		156.66100	150.884	21.45	0.1796	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,810.46100	1,844.784	21.45	0.8204	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		471.89770	455.751	17.50	0.4605	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		638.79770	662.751	17.50	0.5395	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		676.77420	655.495	16.56	0.5901	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		399.17420	418.095	16.56	0.4099	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		261.99820	253.098	19.84	0.2729	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,324.39820	1,355.698	19.84	0.7271	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		160.64860	155.449	21.94	0.1732	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		2,023.04860	2,058.049	21.94	0.8268	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	25/02/2016	Foreign Exchange Option	11.80	Call			2,007.05730	1,969.100	16.59	0.9461	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			29.45730	31.700	16.59	0.0539	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,389.08430	1,356.968	15.72	0.8455	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			105.18430	113.368	15.72	0.1545	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,481.81210	2,518.300	23.05	0.8470	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,780.31470	2,742.034	17.50	0.9805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			9.11470	11.234	17.50	0.0195	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,293.65120	2,256.884	16.82	0.9577	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			22.45120	26.083	16.82	0.0423	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,486.41060	1,518.629	20.26	0.7318	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,245.65310	2,209.064	16.75	0.9545	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			24.45310	28.264	16.75	0.0455	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.14190	26.057	30.37	0.0276	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,434.94190	6,475.257	30.37	0.9724	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			153.01210	149.100	23.05	0.1530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,216.33970	1,246.621	19.41	0.6803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			130.20100	127.076	23.91	0.1305	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,809.00100	2,846.276	23.91	0.8695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			123.93850	121.261	24.94	0.1216	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,052.73850	3,090.461	24.94	0.8784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			277.61060	269.429	20.26	0.2682	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			919.64980	947.006	18.43	0.6055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			242.19350	235.185	20.87	0.2366	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,690.99350	1,724.385	20.87	0.7634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			186.76510	181.679	22.05	0.1854	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,115.56510	2,150.879	22.05	0.8146	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			337.53970	327.422	19.41	0.3197	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			667.28150	691.132	17.52	0.5197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			327.48870	317.691	19.54	0.3112	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,256.28870	1,286.891	19.54	0.6888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			299.48010	290.587	19.93	0.2873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,378.28010	1,409.787	19.93	0.7127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			430.84980	417.806	18.43	0.3945	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			442.69580	462.266	16.66	0.4154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			381.72520	370.207	18.90	0.3560	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,060.52520	1,089.407	18.90	0.6440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			361.02500	350.158	19.13	0.3392	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,129.82500	1,159.358	19.13	0.6608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			548.48150	531.932	17.52	0.4803	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			281.89550	297.237	15.94	0.3156	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			527.21650	511.283	17.67	0.4655	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			706.01650	730.483	17.67	0.5345	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			459.60060	445.677	18.19	0.4163	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			848.40060	874.877	18.19	0.5837	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			713.89580	693.066	16.66	0.5846	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			161.18630	172.083	15.70	0.2124	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	13.63	Call			676.02110	656.105	16.83	0.5624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			484.82110	505.305	16.83	0.4376	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			618.48840	600.004	17.09	0.5270	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			557.28840	579.204	17.09	0.4730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			903.09550	878.037	15.94	0.6844	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			69.84740	76.368	15.85	0.1104	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			867.86130	843.548	16.06	0.6672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			306.66130	322.748	16.06	0.3328	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			738.55340	717.143	16.56	0.5987	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			417.35340	436.343	16.56	0.4013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,182.38630	1,152.883	15.70	0.7876	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			50.80150	56.401	16.14	0.0846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,070.46100	1,042.526	15.72	0.7515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			199.26100	211.726	15.72	0.2485	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			964.47820	938.173	15.74	0.7130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			243.27820	257.373	15.74	0.2870	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,631.04740	1,597.168	15.85	0.8896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			43.43360	48.611	16.27	0.0741	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,381.08400	1,349.153	15.67	0.8412	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			109.88400	118.353	15.67	0.1588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,228.73960	1,198.627	15.69	0.8012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			147.53960	157.827	15.69	0.1988	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,822.00150	1,787.201	16.14	0.9154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			34.12470	38.693	16.48	0.0604	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,812.79410	1,778.037	16.12	0.9143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			51.59410	57.237	16.12	0.0857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,766.92060	1,732.379	16.05	0.9086	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			55.72060	61.579	16.05	0.0914	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,914.63360	1,879.411	16.27	0.9259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			40.75750	45.769	16.33	0.0702	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,868.19320	1,833.180	16.20	0.9208	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			46.99320	52.380	16.20	0.0792	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,831.21950	1,796.376	16.15	0.9165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			50.01950	55.576	16.15	0.0835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,055.32470	2,019.494	16.48	0.9396	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,027.03290	1,991.320	16.44	0.9370	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			35.83290	40.520	16.44	0.0630	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,951.95750	1,916.569	16.33	0.9298	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			358.61740	347.982	19.25	0.3345	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,162.61740	1,192.382	19.25	0.6655	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			830.18830	806.896	16.25	0.6447	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			344.18830	361.296	16.25	0.3553	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			310.25600	301.706	20.06	0.2876	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,437.35600	1,469.206	20.06	0.7124	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			687.39570	668.154	16.91	0.5568	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			514.49570	535.654	16.91	0.4432	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			196.22840	191.690	22.41	0.1839	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,298.82840	2,334.790	22.41	0.8161	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,097.21960	2,062.362	16.48	0.9338	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			39.81960	45.462	16.48	0.0662	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			786.66450	766.073	16.53	0.6053	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			429.26450	449.173	16.53	0.3947	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			280.35900	273.018	20.72	0.2568	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,672.95900	1,706.118	20.72	0.7432	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			647.52600	631.140	17.56	0.5001	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			711.72600	736.040	17.56	0.4999	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			303.07840	295.971	21.03	0.2584	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,817.27840	1,850.871	21.03	0.7416	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			288.22640	281.996	21.53	0.2408	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,023.02640	2,057.596	21.53	0.7592	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			220.32520	216.085	22.94	0.1865	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,585.12520	2,621.685	22.94	0.8135	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,176.96330	2,142.895	16.52	0.9243	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			51.76330	58.495	16.52	0.0757	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			875.78720	854.571	16.49	0.6167	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			450.58720	470.171	16.49	0.3833	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			243.13160	237.322	23.53	0.1856	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,940.23160	2,976.222	23.53	0.8144	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,266.72760	2,231.242	16.42	0.9176	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			63.82760	70.142	16.42	0.0824	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			972.50460	951.421	16.47	0.6284	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			469.60460	490.321	16.47	0.3716	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			297.92110	290.508	22.32	0.2263	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,425.02110	2,459.409	22.32	0.7737	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			413.78800	403.160	20.80	0.3003	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,835.78800	1,867.360	20.80	0.6997	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,934.10220	1,900.542	15.87	0.8753	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			106.10220	114.742	15.87	0.1247	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,117.55970	1,091.706	15.96	0.6786	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			382.05970	398.506	15.96	0.3214	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,111.52750	1,086.327	15.98	0.6763	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			386.02750	403.127	15.98	0.3237	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,123.61630	1,097.726	15.95	0.6808	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			378.11630	394.526	15.95	0.3192	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,190.79110	1,164.463	15.86	0.7012	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			345.29110	361.363	15.86	0.2988	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,135.18070	1,109.227	15.93	0.6818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			379.68070	396.127	15.93	0.3182	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,129.12370	1,103.210	15.94	0.6797	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			383.62370	400.110	15.94	0.3203	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,123.09100	1,097.830	15.96	0.6774	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			387.59100	404.730	15.96	0.3226	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,022.23970	1,000.730	16.40	0.6345	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			476.73970	497.630	16.40	0.3655	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,007.57350	986.270	16.47	0.6278	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			492.07350	513.170	16.47	0.3722	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			531.64210	518.052	19.62	0.3713	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,416.14210	1,444.952	19.62	0.6287	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			321.10570	312.487	22.38	0.2321	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,505.60570	2,539.387	22.38	0.7679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			289.80750	282.054	23.01	0.2100	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,774.30750	2,808.954	23.01	0.7900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			264.72940	258.220	23.61	0.1922	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,029.22940	3,065.120	23.61	0.8078	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			259.31010	255.155	24.07	0.1877	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,143.81010	3,182.055	24.07	0.8123	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			256.19280	252.210	24.57	0.1832	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,270.69280	3,309.110	24.57	0.8168	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,383.30110	1,355.560	15.63	0.7614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			247.80110	262.460	15.63	0.2386	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,321.39500	1,294.127	15.70	0.7431	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			275.89500	291.027	15.70	0.2569	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			242.10080	239.187	28.82	0.1561	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,366.60080	4,406.087	28.82	0.8439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,990.33720	1,955.774	15.90	0.8790	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			104.83720	112.674	15.90	0.1210	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,357.01900	2,320.465	16.27	0.9128	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			73.91900	80.264	16.27	0.0872	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,066.10210	1,044.308	16.36	0.6396	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			483.00210	504.108	16.36	0.3604	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			310.10610	301.295	23.08	0.2154	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,847.00610	2,881.095	23.08	0.7846	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			281.00820	275.818	24.26	0.1938	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,237.90820	3,275.618	24.26	0.8062	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,151.46220	1,128.720	16.32	0.6488	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			495.56220	516.620	16.32	0.3512	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			326.44210	322.447	24.28	0.2099	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,300.54210	3,340.347	24.28	0.7901	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			319.29890	315.514	25.44	0.1995	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,613.39890	3,653.414	25.44	0.8005	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,439.30540	2,401.250	16.17	0.9093	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			83.40540	89.150	16.17	0.0907	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,714.61390	1,681.265	15.43	0.8024	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			219.91390	230.365	15.43	0.1976	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			559.23180	545.567	20.69	0.3430	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,884.53180	1,914.667	20.69	0.6570	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,527.23760	2,489.177	16.18	0.9055	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			93.73760	99.477	16.18	0.0945	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,244.12100	1,219.091	16.33	0.6579	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			510.62100	529.391	16.33	0.3421	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			362.53710	356.587	25.84	0.2087	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,829.03710	3,866.887	25.84	0.7913	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			359.07240	353.235	26.64	0.2027	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,055.57240	4,093.535	26.64	0.7973	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			382.07880	376.369	25.90	0.2144	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,860.07880	3,898.169	25.90	0.7856	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			381.07220	375.398	26.11	0.2128	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,919.07220	3,957.198	26.11	0.7872	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,276.76130	1,251.717	16.33	0.6611	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			514.76130	533.517	16.33	0.3389	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,179.76410	1,158.751	16.81	0.6235	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			617.76410	640.551	16.81	0.3765	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			395.39290	389.543	24.37	0.2294	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,428.29290	3,466.243	24.37	0.7706	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,150.47500	1,130.005	17.00	0.6095	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			663.37500	686.705	17.00	0.3905	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,418.92940	1,391.845	16.09	0.6999	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			433.62940	450.345	16.09	0.3001	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,413.05250	1,386.053	16.11	0.6980	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			437.75250	454.553	16.11	0.3020	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,424.82830	1,397.660	16.08	0.7017	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			429.52830	446.159	16.08	0.2983	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			403.14720	397.654	25.59	0.2223	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,807.54720	3,845.854	25.59	0.7777	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,436.31700	1,409.055	16.07	0.7026	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			430.71700	447.255	16.07	0.2974	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,430.41090	1,403.237	16.09	0.7008	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			434.81090	451.437	16.09	0.2992	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,424.53120	1,397.446	16.10	0.6990	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			438.93120	455.646	16.10	0.3010	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			410.83760	405.617	27.92	0.2101	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,501.93760	4,540.517	27.92	0.7899	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,622.23030	2,583.633	16.11	0.9030	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			103.33030	108.533	16.11	0.0970	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,343.94220	1,318.362	16.37	0.6670	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			525.04220	543.262	16.37	0.3330	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			412.15760	406.944	27.39	0.2136	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,343.25760	4,381.844	27.39	0.7864	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,703.36590	2,662.074	16.02	0.9020	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			111.26590	114.574	16.02	0.0980	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,429.12240	1,402.533	16.42	0.6740	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			537.02240	555.033	16.42	0.3260	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			437.88040	431.221	28.30	0.2118	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,815.78040	4,853.720	28.30	0.7882	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			426.74180	420.241	28.30	0.2075	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,884.64180	4,922.740	28.30	0.7925	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,540.01330	1,513.220	16.54	0.6832	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			549.61330	567.020	16.54	0.3168	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			418.16280	408.709	28.07	0.1970	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,327.76280	5,362.509	28.07	0.8030	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,807.12110	2,767.541	15.98	0.9013	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			116.72110	121.341	15.98	0.0987	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,155.75210	2,119.875	15.87	0.8121	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			267.75210	275.875	15.87	0.1879	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,148.05130	2,112.220	15.87	0.8108	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			270.05130	278.220	15.87	0.1892	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,163.46690	2,127.549	15.87	0.8133	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			265.46690	273.548	15.87	0.1867	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,605.85560	1,577.761	16.52	0.6893	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			552.95560	568.861	16.52	0.3107	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			391.91430	382.892	27.47	0.1858	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,589.01430	5,623.992	27.47	0.8142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,721.61640	1,691.883	16.25	0.7205	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			122.58830	127.390	16.03	0.0998	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,727.60800	1,697.791	16.24	0.7220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			464.70800	478.891	16.24	0.2780	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			468.71640	482.983	16.25	0.2795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			384.82040	375.926	27.47	0.1831	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,641.92040	5,677.026	27.47	0.8169	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,715.64420	1,685.995	16.27	0.7189	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			472.74420	487.094	16.27	0.2811	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,875.48830	2,836.290	16.03	0.9002	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,162.08770	1,144.479	20.03	0.4821	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,698.98770	1,724.380	20.03	0.5179	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,159.23350	1,141.675	20.05	0.4811	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,706.13350	1,731.575	20.05	0.5189	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,156.38980	1,138.873	20.06	0.4801	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,713.28980	1,738.773	20.06	0.5199	0.00	0	0
Total \$ / R Option												1,743,076.07	2,720	2,058,970
Total \$ / R												1,022,946,926.07	77,950	2,794,781
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.54990		13.58910			0.0000	2,249,283.40	166	556
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.78080		13.82120			0.0000	854,409.60	62	146
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.00310		14.04550			0.0000	0.00	0	129
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.25180		14.29560			0.0000	0.00	0	0
Total \$ / R MAXI Future												3,103,693.00	228	831
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			647.87890	629.714	17.73	0.0190	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			173,570.95450	169,632.374	17.69	0.9806	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			660.95450	642.374	17.69	0.0194	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			175,545.09140	171,607.334	17.78	0.9814	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			635.09140	617.334	17.78	0.0186	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			174,557.87890	170,619.714	17.73	0.9810	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			151,565.86730	148,236.435	15.67	0.8708	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			8,445.86730	9,156.435	15.67	0.1292	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			150,688.19050	147,363.308	15.66	0.8692	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			8,568.19050	9,283.308	15.66	0.1308	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			149,834.01290	146,517.456	15.66	0.8675	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			8,714.01290	9,437.456	15.66	0.1325	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			105,229.07900	103,035.828	16.26	0.6479	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			44,679.07900	46,725.828	16.26	0.3521	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			104,721.34530	102,535.474	16.29	0.6457	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			45,171.34530	47,225.474	16.29	0.3543	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			104,216.70910	102,037.749	16.31	0.6434	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			45,666.70910	47,727.749	16.31	0.3566	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			76,846.76900	75,366.801	19.60	0.4273	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			148,286.76900	151,186.801	19.60	0.5727	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			77,357.39260	75,869.834	19.56	0.4298	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			146,797.39260	149,689.834	19.56	0.5702	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			77,101.73910	75,617.717	19.58	0.4286	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			147,541.73910	150,437.717	19.58	0.5714	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,103,693.00	228	831
£ / R	On	11/12/2015	Foreign Exchange Future			20.86840	20.99400		0.0000		56,490,758.80	2,707	34,232	
£ / R	On	14/03/2016	Foreign Exchange Future			21.21660	21.34480		0.0000		0.00	0	4,291	
£ / R	On	13/06/2016	Foreign Exchange Future			21.55180	21.68380		0.0000		0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			21.88690	22.02170		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			21.93030	22.06520		0.0000		0.00	0	0	
Total £ / R Future												56,490,758.80	2,707	38,523
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,133.28050	3,008.495	20.23	0.9825	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		9.28050	10.095	20.23	0.0175	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		2,846.04680	2,721.588	19.20	0.9768	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		12.04680	13.188	19.20	0.0232	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,520.39290	2,396.487	18.03	0.9676	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		16.39290	18.087	18.03	0.0324	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,510.55020	2,386.665	17.99	0.9673	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		16.55020	18.265	17.99	0.0327	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,500.70910	2,376.845	17.96	0.9669	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		16.70910	18.445	17.96	0.0331	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,647.41330	1,532.456	16.11	0.8950	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		53.41330	64.056	16.11	0.1050	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,122.31650	1,025.581	15.55	0.7786	0.00	0	500	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		128.31650	157.181	15.55	0.2214	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,029.74740	936.999	15.58	0.7461	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		155.74740	188.599	15.58	0.2539	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		948.41430	859.504	15.61	0.7146	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		184.41430	221.104	15.61	0.2854	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		877.55400	792.270	15.63	0.6846	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		213.55400	253.870	15.63	0.3154	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		614.27500	545.063	15.74	0.5504	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		370.27500	426.663	15.74	0.4496	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		603.17380	534.742	15.75	0.5439	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		379.17380	436.342	15.75	0.4561	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		581.36260	514.497	15.76	0.5308	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		397.36260	456.097	15.76	0.4692	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		403.82860	356.967	16.28	0.4085	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		609.82860	688.567	16.28	0.5915	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		350.90820	308.900	16.50	0.3658	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		706.90820	790.500	16.50	0.6342	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		304.22730	266.685	16.72	0.3261	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		810.22730	898.285	16.72	0.6739	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		223.01530	193.693	17.19	0.2518	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,049.01530	1,145.293	17.19	0.7482	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		53.72970	45.671	19.09	0.0717	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		2,259.72970	2,377.271	19.09	0.9283	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,270.93250	2,166.086	15.00	0.8671	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		116.13250	139.486	15.00	0.1329	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,261.72720	2,157.646	15.00	0.8659	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		116.92720	141.046	15.00	0.1341	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,253.11360	2,149.220	15.00	0.8647	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		118.31360	142.620	15.00	0.1353	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,715.53050	1,638.127	15.18	0.6829	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		521.73050	576.327	15.18	0.3171	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,709.00570	1,632.369	15.19	0.6813	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		525.20570	580.569	15.19	0.3187	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,702.49610	1,626.628	15.20	0.6798	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		528.69610	584.828	15.20	0.3202	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,708.32500	1,646.387	15.79	0.6138	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,518.37050	1,606.079	17.02	0.5114	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		547.83350	523.672	21.06	0.2288	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		4,376.13350	4,486.772	21.06	0.7712	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		886.62500	959.487	15.79	0.3862	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,276.89340	1,229.563	16.99	0.4907	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,505.19340	1,592.663	16.99	0.5093	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,273.48040	1,226.262	17.00	0.4896	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,511.78040	1,599.362	17.00	0.5104	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,270.07050	1,222.979	17.02	0.4886	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,093.69000	1,053.121	17.84	0.4240	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	22.99	Put			2,018.49000	2,112.821	17.84	0.5760	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,090.99440	1,050.508	17.85	0.4231	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,025.79440	2,120.208	17.85	0.5769	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,088.29940	1,047.944	17.86	0.4222	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,033.09940	2,127.644	17.86	0.5778	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												56,490,758.80	2,707	162,731
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11261		0.11334			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11476		0.11551			0.0000	0.00	0	198
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11687		0.11765			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,332
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,335.10700	2,261.708	21.93	0.9975	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.70700	0.708	21.93	0.0025	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,339.61410	1,266.259	16.00	0.9791	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			5.21410	5.259	16.00	0.0209	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			450.41060	397.262	14.91	0.6746	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			116.01060	136.262	14.91	0.3254	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			328.88870	301.426	17.77	0.3652	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			777.48870	825.926	17.77	0.6348	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,581.47930	1,510.603	15.30	0.9306	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			30.07930	35.103	15.30	0.0694	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			765.72320	710.809	15.35	0.6869	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			214.32320	235.309	15.35	0.3131	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			799.37020	841.912	17.79	0.5454	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			328.77560	307.582	20.24	0.2828	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,563.57560	1,620.981	20.24	0.7172	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,034.43520	975.846	15.65	0.7071	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			269.23520	289.246	15.65	0.2929	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			564.57020	528.512	17.79	0.4546	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,332
€ / R	On	26/10/2015	Foreign Exchange Future			15.01610		15.30050			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.13810		15.43340			0.0000	42,220,160.90	2,789	81,620
€ / R	On	29/12/2015	Foreign Exchange Future			15.19050		15.30100			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.27880		15.57660			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.42630		15.72590			0.0000	18,357,297.00	1,190	29,103
€ / R	On	13/06/2016	Foreign Exchange Future			15.70830		16.01300			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.03030		16.34030			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.35260		16.66690			0.0000	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												60,577,457.90	3,979	111,973
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			971.49470	689.595	23.00	0.9747	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			0.99470	3.495	23.00	0.0253	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			961.55310	679.767	22.89	0.9735	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			1.05310	3.667	22.89	0.0265	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			951.61480	669.948	22.79	0.9722	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			1.11480	3.848	22.79	0.0278	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			401.97240	159.048	16.64	0.6470	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			21.47240	62.948	16.64	0.3530	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			451.19320	310.913	17.01	0.4494	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			307.79320	462.813	17.01	0.5506	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			623.04930	441.518	16.56	0.5715	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			189.64930	303.418	16.56	0.4285	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			103.05610	68.849	19.85	0.1280	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,169.65610	1,430.749	19.85	0.8720	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			597.21080	420.538	16.58	0.5543	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			203.81080	322.438	16.58	0.4457	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,426.54590	1,150.596	16.19	0.9029	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			23.14590	42.496	16.19	0.0971	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			250.36070	167.372	18.01	0.2777	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			596.96070	809.272	18.01	0.7223	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			629.61260	446.873	16.55	0.5758	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			186.21260	298.773	16.55	0.4242	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,177.87410	918.153	16.15	0.8371	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			44.47410	80.053	16.15	0.1629	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			616.52560	436.208	16.56	0.5672	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			193.12560	308.108	16.56	0.4328	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,549.91010	1,268.500	16.21	0.9267	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			16.51010	30.400	16.21	0.0733	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,483.43520	4,188.230	26.12	0.9997	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.03520	0.131	26.12	0.0003	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,386.88850	2,093.880	18.81	0.9849	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			3.48850	5.780	18.81	0.0151	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,598.45760	1,314.680	16.22	0.9346	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			15.05760	26.580	16.22	0.0654	0.00	0	12,000
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			0.00000	388.405	16.80	0.4750	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			0.00000	497.905	16.80	0.5250	49,790.47	100	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			0.00000	256.862	17.61	0.3460	25,686.21	100	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			0.00000	766.362	17.61	0.6540	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,091.83960	869.705	15.67	0.7200	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			145.23960	220.905	15.67	0.2800	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			927.43020	731.243	15.89	0.6523	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			200.83020	302.443	15.89	0.3477	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			880.15200	690.576	15.96	0.6302	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			223.55200	331.776	15.96	0.3698	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,107.57650	883.084	15.65	0.7259	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			140.97650	214.284	15.65	0.2741	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,099.69700	876.378	15.66	0.7230	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			143.09700	217.578	15.66	0.2770	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			789.12690	983.392	17.57	0.5977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,699.33410	2,413.406	16.91	0.9482	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			23.43410	37.106	16.91	0.0518	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,554.95900	2,271.139	16.66	0.9384	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			29.05900	44.839	16.66	0.0616	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			287.91440	402.092	15.95	0.3607	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,945.76020	1,674.508	15.60	0.8747	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			69.86020	98.208	15.60	0.1253	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			453.95110	369.703	18.24	0.3359	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,028.05110	1,243.403	18.24	0.6641	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			565.02690	459.692	17.57	0.4023	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			87.68210	127.035	15.58	0.1543	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			547.58670	445.361	17.66	0.3921	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			821.68670	1,019.061	17.66	0.6079	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			498.48700	405.138	17.93	0.3629	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			922.58700	1,128.838	17.93	0.6371	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,053.81440	868.392	15.95	0.6393	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			83.41300	120.124	15.59	0.1475	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			997.93640	819.924	16.07	0.6160	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			322.03640	443.624	16.07	0.3840	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			817.69180	665.512	16.52	0.5347	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			461.79180	609.212	16.52	0.4653	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,783.58210	1,523.335	15.58	0.8457	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			85.52550	123.542	15.58	0.1509	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,312.28190	1,087.617	15.53	0.7301	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			186.38190	261.317	15.53	0.2699	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,092.33920	901.969	15.87	0.6547	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			266.43920	375.669	15.87	0.3453	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,819.31300	1,556.424	15.59	0.8525	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,810.36450	1,548.125	15.59	0.8508	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			84.46450	121.825	15.59	0.1492	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,801.42550	1,539.842	15.58	0.8491	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,216.28220	1,047.324	16.10	0.6155	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			453.28220	589.024	16.10	0.3845	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,210.79860	1,042.495	16.12	0.6135	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			457.79860	594.195	16.12	0.3865	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			448.79430	583.870	16.09	0.3825	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,971.17750	1,716.970	15.21	0.8127	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			158.17750	208.670	15.21	0.1873	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			882.81580	756.980	17.32	0.4821	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			829.81580	1,008.680	17.32	0.5179	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,221.79430	1,052.170	16.09	0.6175	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,764.34420	1,556.683	15.56	0.7067	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			374.04420	476.383	15.56	0.2933	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,757.77690	1,550.620	15.57	0.7051	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			377.47690	480.320	15.57	0.2949	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,770.93060	1,562.771	15.55	0.7083	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			370.63060	472.471	15.55	0.2917	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,499.78140	1,696.982	18.75	0.5374	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,163.07430	1,045.210	18.73	0.4647	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,486.17430	1,682.610	18.73	0.5353	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,159.86840	1,042.394	18.74	0.4637	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,492.96840	1,689.795	18.74	0.5363	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,156.68140	1,039.582	18.75	0.4626	0.00	0	0
Total € / R Option												75,476.68	200	342,420
Total € / R												60,652,934.58	4,179	454,393
AUS\$ / R	On	11/12/2015	Foreign Exchange Future			9.75870		9.77840			0.0000	0.00	0	9,515
AUS\$ / R	On	14/03/2016	Foreign Exchange Future			9.88030		9.89970			0.0000	0.00	0	4,622
AUS\$ / R	On	13/06/2016	Foreign Exchange Future			10.00130		10.02070			0.0000	0.00	0	0
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			10.14050		10.16040			0.0000	0.00	0	0
Total AUS\$ / R Future												0.00	0	14,137
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			26.78100	27.467	11.68	0.1280	0.00	0	201
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			271.09890	255.332	11.47	0.6582	0.00	0	201
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,428.43930	2,408.741	21.91	0.9998	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.03930	0.041	21.91	0.0002	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			505.18100	486.167	11.68	0.8720	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,528.42940	2,508.730	22.47	0.9998	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			92.69890	96.632	11.47	0.3418	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			52.08010	46.391	12.99	0.1851	0.00	0	201
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			473.68010	487.691	12.99	0.8149	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.02940	0.030	22.47	0.0002	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,478.43400	2,458.735	22.19	0.9998	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.03400	0.035	22.19	0.0002	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			545.31950	530.411	12.16	0.7142	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			135.61950	140.111	12.16	0.2858	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			538.52570	523.650	12.17	0.7094	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			138.82570	143.350	12.17	0.2906	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			531.78030	516.938	12.17	0.7047	0.00	0	0
AUS\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			142.08030	146.638	12.17	0.2953	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			410.59110	398.453	13.73	0.4900	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			479.89110	487.153	13.73	0.5100	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			406.83520	394.790	13.76	0.4865	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			486.13520	493.490	13.76	0.5135	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			414.38240	402.153	13.71	0.4935	0.00	0	0
AUS\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			473.68240	480.853	13.71	0.5065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			594.18700	601.065	14.60	0.4917	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			552.20830	539.050	14.56	0.5138	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			581.80830	588.550	14.56	0.4862	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			548.38160	535.292	14.58	0.5110	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			587.98160	594.792	14.58	0.4890	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			544.58700	531.565	14.60	0.5083	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												0.00	0	14,740
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.33280		10.37270			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.50350		10.54450			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			146.50050	127.204	12.99	0.3783	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			273.80050	294.404	12.99	0.6217	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			143.20900	124.201	13.03	0.3713	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			280.50900	301.401	13.03	0.6287	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			149.86020	130.276	12.95	0.3855	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			267.16020	287.476	12.95	0.6145	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			547.88560	567.958	14.84	0.6034	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			288.55180	267.292	14.78	0.4038	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			534.05180	553.792	14.78	0.5962	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			285.45140	264.356	14.81	0.4002	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			540.95140	560.856	14.81	0.5998	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			282.38560	261.458	14.84	0.3966	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			13.97000		14.22700			0.0000	69,850.00	5	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.26270		14.52400			0.0000	0.00	0	1,653
Total CHF / R Future												69,850.00	5	8,925
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			248.23110	361.584	16.78	0.5014	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			469.49010	327.400	16.80	0.4941	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			252.49010	367.400	16.80	0.5059	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			481.01560	335.815	16.75	0.5032	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			244.01560	355.815	16.75	0.4968	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			475.23110	331.584	16.78	0.4986	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			448.27960	373.815	18.46	0.3554	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			914.27960	1,101.115	18.46	0.6446	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			445.39020	371.479	18.49	0.3535	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			921.39020	1,108.779	18.49	0.6465	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			442.51770	369.160	18.51	0.3516	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			928.51770	1,116.460	18.51	0.6484	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												69,850.00	5	8,925
CNH / R	On	11/12/2015	Foreign Exchange Future			2.11300		2.12490			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.13320		2.14600			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,280.55760	1,176.832	16.52	0.8018	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			131.55760	146.832	16.52	0.1982	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,449.24620	1,341.649	16.70	0.8417	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			100.24620	111.649	16.70	0.1583	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,364.01080	1,258.336	16.61	0.8224	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			115.01080	128.336	16.61	0.1776	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,138.77220	1,217.394	16.72	0.5784	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			663.03510	615.894	16.79	0.4053	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,203.03510	1,283.894	16.79	0.5947	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			628.89980	583.942	16.87	0.3894	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,268.89980	1,351.942	16.87	0.6106	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			698.77220	649.394	16.72	0.4216	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.03020		2.07090			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.07040		2.11150			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,062.17730	776.417	18.61	0.6273	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			253.17730	374.417	18.61	0.3727	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			993.43630	719.205	18.66	0.5993	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			284.43630	417.205	18.66	0.4007	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			927.26990	664.886	18.71	0.5710	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			318.26990	462.886	18.71	0.4290	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			830.85580	680.902	19.50	0.4025	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,215.85580	1,476.902	19.50	0.5975	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			794.68680	651.062	19.60	0.3888	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,279.68680	1,547.062	19.60	0.6112	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			868.52070	712.059	19.40	0.4167	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,153.52070	1,408.059	19.40	0.5833	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												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
KES / R	On	11/12/2015	Foreign Exchange Future			0.13180		0.13180			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13110		0.13100			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13090		0.13090			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13000		0.13020			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06710		0.06720			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06410		0.06450			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06120		0.06170			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.16670		9.11660			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.26300		9.21230			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.35790		9.30710			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			163.81840	194.263	11.34	0.5875	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			137.21840	117.563	11.34	0.4125	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			158.56510	188.502	11.33	0.5773	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			141.96510	121.802	11.33	0.4227	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			154.07520	182.844	11.33	0.5671	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			147.47520	126.144	11.33	0.4329	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			331.86760	359.199	12.74	0.5820	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			259.56760	236.199	12.74	0.4180	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			326.84150	353.875	12.74	0.5767	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			264.54150	240.875	12.74	0.4233	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			321.87020	348.607	12.75	0.5713	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			269.57020	245.607	12.75	0.4287	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			558.09090	592.986	13.44	0.6573	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			260.99090	245.086	13.44	0.3427	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			569.72680	604.610	13.41	0.6651	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			252.62680	236.710	13.41	0.3349	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			563.50710	598.777	13.43	0.6612	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			256.40710	240.877	13.43	0.3388	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11720		1.13570			0.0000	111,720.00	100	20
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11940		1.13780			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12180		1.14010			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
Total QUANTO € / \$ Future												111,720.00	100	20
Total QUANTO € / \$												111,720.00	100	20
RAIN	On	11/12/2015	Foreign Exchange Future			23,825.87000	24,077.75000				0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.70540	9.73780				0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.84540	9.87880				0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call		1,094.84670	777.257	41.86	0.6222		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put		717.04670	431.857	41.86	0.3778		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call		1,146.43650	812.041	43.58	0.6250		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put		748.63650	446.641	43.58	0.3750		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call		1,120.65520	794.655	42.72	0.6236		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put		732.85520	439.255	42.72	0.3764		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call		572.57860	565.723	25.42	0.4979		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put		673.77860	700.323	25.42	0.5021		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call		589.78100	583.763	26.33	0.4978		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put		700.98100	728.363	26.33	0.5022		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call		607.00970	601.829	27.23	0.4978		0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put		728.20970	756.429	27.23	0.5022		0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.65030	4.62220				0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.60810	4.58030				0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call		163.77300	190.492	13.06	0.7734		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put		31.57300	30.192	13.06	0.2266		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call		156.15190	182.692	13.00	0.7601		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put		33.95190	32.392	13.00	0.2399		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call		148.67800	175.022	12.95	0.7464		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put		36.47800	34.722	12.95	0.2536		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call		216.81630	239.324	15.27	0.6250		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put		126.51630	121.224	15.27	0.3750		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call		210.84740	233.203	15.24	0.6163		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put		130.54740	125.103	15.24	0.3837		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call		204.97040	227.168	15.21	0.6076		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put		134.67040	129.068	15.21	0.3924		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
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.09130		1.09920			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.06150		1.07210			0.0000	0.00	0	1
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									1,141,557,329.70	82,249	982,457
Total Options									1,818,552.75	2,920	2,526,201
Grand Total:									1,143,375,882.45	85,169	3,508,658