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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/11/2015 Foreign Exchange Future			14.29220		14.30920			0.0000	142,922,000.00	10,000	0
\$ / R On 11/11/2015 Foreign Exchange Future			14.29400		14.30920			0.0000	0.00	0	1,174
\$ / R On 17/11/2015 Foreign Exchange Future			14.30290		14.31640			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.30500		14.31880			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			14.30920		14.32370			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.31980		14.33390			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.32240		14.33650			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.32510		14.33910			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.35690		14.36970			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.36480		14.37730			0.0000	1,079,687,097.60	75,162	612,286
\$ / R On 21/12/2015 Foreign Exchange Future			14.39150		14.40440			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.41300		14.42660			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.45050		14.46540			0.0000	0.00	0	47
\$ / R On 13/01/2016 Foreign Exchange Future			14.45320		14.46790			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.48590		14.50380			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.49060		14.50890			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.52330		14.54480			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.54070		14.56300			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.55690		14.57870			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.56760		14.57920			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.59720		14.61770			0.0000	0.00	0	272

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Future			14.60530		14.62550			0.0000	108,692,642.60	7,442	83,560
\$ / R	On	16/03/2016	Foreign Exchange Future			14.61070		14.63080			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.62960		14.64900			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.64570		14.66460			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.69960		14.71670			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.72110		14.73750			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.75880		14.77400			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.80330		14.81910			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.82930		14.84560			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.83710		14.85360			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.84750		14.86420			0.0000	44,542.50	3	33,036
\$ / R	On	28/06/2016	Foreign Exchange Future			14.88660		14.90410			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.96200		14.98110			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.00100		15.02100			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.04320		15.06260			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.07500		15.09310			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.08070		15.09870			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.10100		15.11810			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.11250		15.12920			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.13850		15.15420			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.21940		15.23200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.31330		15.32380			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.35790		15.36850			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.37180		15.38240			0.0000	0.00	0	1,010
\$ / R	On	13/03/2017	Foreign Exchange Future			15.60580		15.61680			0.0000	0.00	0	0
Total \$ / R Future												1,331,346,282.70	92,607	748,002
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			90.28070	42.200	17.44	1.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			31.08070	0.000	17.44	0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			1,309.20890	1,292.200	17.44	1.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			0.00890	0.000	17.44	0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			1,169.21050	1,152.200	17.44	1.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			0.01050	0.000	17.44	0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			499.44180	482.200	17.44	1.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			0.24180	0.000	17.44	0.0000	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call			629.44240	614.044	26.66	0.9992	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put			0.24240	0.044	26.66	0.0008	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Call			391.88660	374.859	23.13	0.9860	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Put			2.68660	0.859	23.13	0.0140	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			967.44950	953.591	19.69	0.9945	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			1.04950	0.691	19.69	0.0055	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			917.79260	903.842	19.42	0.9926	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			1.39260	0.942	19.42	0.0074	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			1,166.73250	1,153.096	20.76	0.9983	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			0.33250	0.196	20.76	0.0017	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			970.23200	956.041	19.35	0.9924	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			1.43200	1.041	19.35	0.0076	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			1,149.42660	1,135.408	20.50	0.9969	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			0.62660	0.408	20.50	0.0031	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,184.92050	1,170.121	20.56	0.9942	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			1.22050	0.921	20.56	0.0058	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			587.54750	571.733	16.57	0.9288	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			13.84750	12.533	16.57	0.0712	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			667.80170	652.722	15.68	0.9337	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			13.90170	12.922	15.68	0.0663	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			403.71100	388.285	15.96	0.7767	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			59.81100	58.485	15.96	0.2233	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,536.50000	3,522.400	24.61	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	24.61	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			3,186.50020	3,172.400	26.68	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00020	0.000	26.68	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,707.08360	1,692.936	22.49	0.9973	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			36.63190	35.574	15.99	0.1466	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.17950	0.148	29.99	0.0006	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,113.67950	3,127.748	29.99	0.9994	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			913.51910	898.232	17.04	0.9699	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			7.01910	5.832	17.04	0.0301	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			13.92320	13.144	15.82	0.0648	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			627.47340	612.447	15.88	0.9079	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			20.97340	20.047	15.88	0.0921	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			1,100.49050	1,085.733	18.46	0.9829	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			3.99050	3.333	18.46	0.0171	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			523.13190	507.974	15.99	0.8534	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			4.10830	3.430	18.38	0.0176	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			1,011.69830	996.726	17.79	0.9778	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			5.19830	4.326	17.79	0.0222	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,487.78820	1,473.565	21.38	0.9942	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			1.28820	1.165	21.38	0.0058	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			700.42320	685.544	15.82	0.9352	13,710,884.00	20,000	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.58360	0.536	22.49	0.0027	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,408.17210	1,393.832	20.78	0.9928	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			1.67210	1.432	20.78	0.0072	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,308.69880	1,294.264	20.03	0.9906	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			2.19880	1.864	20.03	0.0094	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			1,090.60830	1,075.830	18.38	0.9824	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,212.39430	1,198.033	19.18	0.9857	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			3.29430	2.933	19.18	0.0143	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,030.53160	2,017.583	19.95	0.9972	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.83160	0.683	19.95	0.0028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			48.46130	45.632	19.83	0.1155	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,091.16130	1,100.832	19.83	0.8845	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			103.53400	98.888	18.34	0.2280	0.00	0	8,210

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	14.97	Put		696.23400	704.088	18.34	0.7720	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		8.07600	6.705	22.71	0.0197	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,130.77600	2,141.905	22.71	0.9803	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00190	0.003	29.53	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,392.70190	6,405.203	29.53	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		164.87730	159.071	17.59	0.3356	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		487.57730	494.271	17.59	0.6644	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		37.98280	35.523	20.34	0.0918	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,230.68280	1,240.723	20.34	0.9082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		26.38000	24.396	21.12	0.0647	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,449.08000	1,459.596	21.12	0.9353	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		284.01370	275.759	16.67	0.5067	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		276.71370	280.959	16.67	0.4933	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		98.23800	93.713	18.42	0.2179	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		720.93800	728.913	18.42	0.7821	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		59.05060	55.892	19.42	0.1386	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		981.75060	991.092	19.42	0.8614	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		0.00000	324.953	16.52	0.5642	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		0.00000	230.153	16.52	0.4358	2,301,533.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		151.44620	145.865	17.72	0.3133	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		524.14620	531.064	17.72	0.6867	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		129.77190	124.584	17.98	0.2759	304,981.39	2,448	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		592.47190	599.784	17.98	0.7241	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		420.88400	410.547	16.35	0.6497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		163.58400	165.747	16.35	0.3503	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		270.00890	262.792	16.75	0.4897	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		292.70890	297.992	16.75	0.5103	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		229.89730	223.162	17.03	0.4349	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		352.59730	358.362	17.03	0.5651	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		472.29270	461.546	16.26	0.6937	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		134.99270	136.746	16.26	0.3063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		329.11350	319.715	16.53	0.5584	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		231.81350	234.915	16.53	0.4416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		318.68750	309.417	16.55	0.5469	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		241.38750	244.617	16.55	0.4531	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		556.04410	544.773	16.13	0.7558	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		98.74410	99.973	16.13	0.2442	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		373.14280	363.255	16.44	0.6044	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		195.84280	198.455	16.44	0.3956	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		350.66220	341.015	16.49	0.5815	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		213.36220	216.215	16.49	0.4185	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		623.79170	612.199	16.03	0.7984	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		76.49170	77.399	16.03	0.2016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		465.67000	454.972	16.27	0.6883	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		138.37000	140.172	16.27	0.3117	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		439.73710	429.240	16.32	0.6664	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put			152.43710	154.440	16.32	0.3336	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			745.62550	733.150	15.86	0.8600	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			48.32550	48.350	15.86	0.1400	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			499.34300	488.410	16.22	0.7150	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			122.04300	123.610	16.22	0.2850	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			492.49730	481.610	16.23	0.7097	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			125.19730	126.810	16.23	0.2903	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			780.43560	767.273	15.84	0.8738	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			43.13560	42.473	15.84	0.1262	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			616.06570	604.506	16.04	0.7938	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			78.76570	79.706	16.04	0.2062	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			563.36990	552.060	16.11	0.7607	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			96.06990	97.260	16.11	0.2393	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			815.72290	802.684	15.91	0.8855	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			38.42290	37.884	15.91	0.1145	378,839.00	10,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			711.82870	699.924	15.90	0.8448	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			54.52870	55.124	15.90	0.1552	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			647.25330	635.567	15.99	0.8117	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			69.95330	70.767	15.99	0.1883	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			905.81170	893.038	16.09	0.9111	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			28.51170	28.238	16.09	0.0889	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			771.68680	758.498	15.82	0.8708	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			44.38680	43.698	15.82	0.1292	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			762.96830	750.010	15.83	0.8672	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			45.66830	45.210	15.83	0.1328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			1,016.89190	1,004.351	16.31	0.9355	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			19.59190	19.551	16.31	0.0645	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			798.02130	784.922	15.88	0.8798	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			40.72130	40.122	15.88	0.1202	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			789.21420	776.083	15.86	0.8768	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			41.91420	41.283	15.86	0.1232	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			1,082.90520	1,070.460	16.43	0.9470	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			15.60520	15.660	16.43	0.0530	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			887.59600	874.774	16.06	0.9064	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			30.29600	29.974	16.06	0.0936	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			824.61560	811.606	15.93	0.8883	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			37.31560	36.806	15.93	0.1117	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,168.83940	1,156.480	16.59	0.9592	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			11.53940	11.680	16.59	0.0408	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			998.18300	985.609	16.27	0.9319	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			20.88300	20.809	16.27	0.0681	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			960.98980	948.344	16.20	0.9241	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			23.68980	23.544	16.20	0.0759	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,217.01390	1,204.686	16.68	0.9649	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			9.71390	9.886	16.68	0.0351	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			1,073.42680	1,060.970	16.41	0.9455	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			16.12680	16.170	16.41	0.0545	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			1,035.67050	1,023.160	16.34	0.9390	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			18.37050	18.360	16.34	0.0610	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,333.64130	1,321.354	16.90	0.9758	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			6.34130	6.554	16.90	0.0242	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,140.07580	1,127.692	16.54	0.9554	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			12.77580	12.892	16.54	0.0446	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,111.42820	1,099.016	16.49	0.9514	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			14.12820	14.216	16.49	0.0486	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,520.80770	1,508.256	17.34	0.9866	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			3.50770	3.456	17.34	0.0134	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,188.07560	1,175.730	16.63	0.9616	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			10.77560	10.930	16.63	0.0384	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,178.45170	1,166.100	16.61	0.9604	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			11.15170	11.300	16.61	0.0396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,610.11390	1,597.530	17.73	0.9894	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			2.81390	2.730	17.73	0.0106	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,284.89140	1,272.593	16.81	0.9717	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			7.59140	7.793	16.81	0.0283	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,236.35920	1,224.041	16.72	0.9669	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			9.05920	9.241	16.72	0.0331	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,779.16620	1,766.554	18.45	0.9931	35,331,084.00	20,000	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			1.86620	1.754	18.45	0.0069	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,481.17130	1,468.640	17.17	0.9852	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			3.87130	3.840	17.17	0.0148	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,382.58000	1,370.297	16.99	0.9794	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			5.28000	5.497	16.99	0.0206	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,818.99610	1,806.382	18.62	0.9938	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			1.69610	1.582	18.62	0.0062	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,580.32760	1,567.753	17.60	0.9885	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			3.02760	2.953	17.60	0.0115	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,530.72250	1,518.166	17.38	0.9870	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			3.42250	3.366	17.38	0.0130	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,197.99680	2,185.400	20.24	0.9976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.69680	0.600	20.24	0.0024	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,679.67400	1,667.074	18.02	0.9911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			2.37400	2.274	18.02	0.0089	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,620.04620	1,607.459	17.77	0.9897	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			2.74620	2.659	17.77	0.0103	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,277.88000	2,265.291	20.58	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.58000	0.491	20.58	0.0019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,809.03700	1,796.423	18.58	0.9937	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			1.73700	1.623	18.58	0.0063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,799.07900	1,786.466	18.54	0.9935	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			1.77900	1.666	18.54	0.0065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,427.71260	2,415.137	21.22	0.9987	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	11.95	Put			0.41260	0.337	21.22	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,178.02960	2,165.431	20.16	0.9975	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.72960	0.631	20.16	0.0025	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,878.77060	1,866.155	18.88	0.9947	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			1.47060	1.356	18.88	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,627.56350	2,615.005	22.08	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.26350	0.205	22.08	0.0008	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,227.95040	2,215.356	20.37	0.9978	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.65040	0.556	20.37	0.0022	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,217.96550	2,205.371	20.33	0.9978	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.66550	0.571	20.33	0.0022	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,977.42020	2,964.890	23.63	0.9997	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.12020	0.090	23.63	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,377.76200	2,365.182	21.01	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.46200	0.382	21.01	0.0015	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,337.80590	2,325.222	20.84	0.9983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.50590	0.422	20.84	0.0017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,427.34250	3,414.835	25.80	0.9999	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.04250	0.035	25.80	0.0001	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,577.59460	2,565.032	21.86	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.29460	0.232	21.86	0.0009	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,477.66860	2,465.098	21.44	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.36860	0.298	21.44	0.0012	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			3,177.37560	3,164.859	24.59	0.9998	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.07560	0.059	24.59	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,777.48900	2,764.942	22.72	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.18900	0.142	22.72	0.0006	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,767.49320	2,754.945	22.68	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.19320	0.146	22.68	0.0006	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			5,177.30000	5,164.800	30.15	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00000	0.000	30.15	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			5,127.30000	5,114.800	30.15	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00000	0.000	30.15	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,377.34760	3,364.839	25.56	0.9999	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.04760	0.039	25.56	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,227.30000	5,214.800	30.15	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00000	0.000	30.15	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			2.24360	2.071	25.00	0.0055	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,467.84360	3,480.571	25.00	0.9945	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,264.58910	3,251.673	23.73	0.9994	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.18910	0.173	23.73	0.0006	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			3,254.59460	3,241.678	23.70	0.9994	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.19460	0.178	23.70	0.0006	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			454.21310	444.512	16.19	0.6327	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			199.81310	203.012	16.19	0.3673	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,604.46970	3,591.563	24.56	0.9998	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	21/12/2015	Foreign Exchange Option	10.80	Put			0.06970	0.063	24.56	0.0002	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			643.98920	632.942	15.91	0.7344	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			137.38920	139.942	15.91	0.2656	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			977.49190	963.917	15.69	0.8785	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			50.89190	50.917	15.69	0.1215	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			794.20330	781.749	15.76	0.7692	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			128.80330	131.250	15.76	0.2308	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,556.67550	1,541.774	16.04	0.9546	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			18.77550	18.574	16.04	0.0454	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,091.87550	1,075.877	15.74	0.8425	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			88.07550	89.977	15.74	0.1575	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			458.25940	449.541	16.72	0.5175	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			434.45940	443.641	16.72	0.4825	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			237.80810	232.348	18.25	0.3096	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			894.00810	906.448	18.25	0.6904	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,563.51990	1,545.764	15.97	0.9375	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			29.71990	29.864	15.97	0.0625	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,432.59840	1,415.081	15.75	0.9203	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			38.79840	39.181	15.75	0.0797	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			204.14380	199.227	18.63	0.2719	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,020.34380	1,033.327	18.63	0.7281	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,708.25710	2,690.177	19.29	0.9905	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			4.45710	4.277	19.29	0.0095	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			909.13710	894.451	15.78	0.7755	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			140.23710	143.850	15.78	0.2245	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			576.72810	566.063	16.44	0.5975	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			327.82810	335.463	16.44	0.4025	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,950.21490	2,928.305	19.45	0.9900	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			5.41490	5.005	19.45	0.0100	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			240.14990	234.438	18.78	0.2852	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,095.34990	1,111.138	18.78	0.7148	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			858.49270	842.903	15.96	0.7099	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			225.49270	232.203	15.96	0.2901	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			234.70840	229.168	19.26	0.2624	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,296.00840	1,312.268	19.26	0.7376	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,786.60570	2,764.741	18.26	0.9851	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			7.90570	7.841	18.26	0.0149	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,198.90270	1,180.200	15.74	0.8231	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			120.20270	123.300	15.74	0.1769	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			433.68360	425.545	17.51	0.4381	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			694.98360	708.645	17.51	0.5619	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			894.53770	887.672	15.91	0.7130	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			235.33770	240.072	15.91	0.2870	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			532.48060	528.545	16.98	0.5092	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			553.28060	560.945	16.98	0.4908	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,118.18160	2,097.359	16.53	0.9501	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			30.48160	30.159	16.53	0.0499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			34.11390	31.824	29.20	0.0343	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,638.61390	5,656.524	29.20	0.9657	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,579.49030	3,559.028	19.69	0.9934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			3.99030	3.728	19.69	0.0066	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			143.88280	139.781	21.60	0.1536	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,268.38280	2,284.481	21.60	0.8464	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,082.12870	3,061.520	18.02	0.9886	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			6.62870	6.220	18.02	0.0114	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,032.47740	3,011.851	17.86	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			6.97740	6.551	17.86	0.0120	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			266.42360	260.976	19.40	0.2717	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,390.92360	1,405.676	19.40	0.7283	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			206.11010	201.284	20.28	0.2154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,730.61010	1,745.984	20.28	0.7846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			166.47080	162.092	21.05	0.1765	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,040.97080	2,056.792	21.05	0.8235	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			435.91000	428.762	17.87	0.4123	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			840.41000	853.462	17.87	0.5877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			368.45700	361.850	18.36	0.3593	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,012.95700	1,026.550	18.36	0.6407	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			294.24040	288.523	19.08	0.2965	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,268.74040	1,283.223	19.08	0.7035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			550.11380	542.038	17.20	0.4945	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			624.61380	636.738	17.20	0.5055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			531.04630	523.128	17.30	0.4814	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			655.54630	667.828	17.30	0.5186	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			477.71330	470.229	17.61	0.4434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			752.21330	764.929	17.61	0.5566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			728.18610	717.652	16.53	0.6024	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			412.68610	422.352	16.53	0.3976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			635.54810	625.926	16.83	0.5488	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			510.04810	520.626	16.83	0.4512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			595.37020	586.154	16.98	0.5240	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			559.87020	570.854	16.98	0.4760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			0.00000	831.828	16.19	0.6624	7,794,230.23	9,370	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			0.00000	326.528	16.19	0.3376	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			786.83630	775.747	16.35	0.6338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			361.33630	370.447	16.35	0.3662	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			781.34930	770.311	16.36	0.6310	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			365.84930	375.011	16.36	0.3690	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,065.19910	1,049.557	15.76	0.7557	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			199.69910	204.257	15.76	0.2443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			940.61670	928.135	15.93	0.7077	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			255.11670	262.835	15.93	0.2923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			903.22010	891.066	16.02	0.6908	0.00	0	1,650

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	14.00	Put			277.72010	285.766	16.02	0.3092	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,262.63000	1,245.509	15.70	0.8165	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			137.13000	140.209	15.70	0.1835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,223.36490	1,206.503	15.71	0.8055	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			147.86490	151.203	15.71	0.1945	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,161.79810	1,145.378	15.73	0.7872	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			166.29810	170.078	15.73	0.2128	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,598.82010	1,578.802	15.69	0.8907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			73.32010	73.502	15.69	0.1093	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,509.91290	1,491.474	15.64	0.8752	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			84.41290	86.174	15.64	0.1248	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,458.95110	1,440.743	15.65	0.8645	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			93.45110	95.443	15.65	0.1355	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,928.71400	1,908.113	16.16	0.9321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			43.21400	42.813	16.16	0.0679	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,872.80680	1,852.270	16.08	0.9263	34,711,547.30	18,740	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			47.30680	46.970	16.08	0.0737	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,734.56980	1,714.249	15.89	0.9099	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			59.06980	58.949	15.89	0.0901	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,531.27780	2,510.488	16.99	0.9735	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			15.77780	15.188	16.99	0.0265	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,385.74770	2,364.944	16.79	0.9664	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			20.24770	19.644	16.79	0.0336	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,107.74460	2,087.005	16.41	0.9482	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			32.24460	31.705	16.41	0.0518	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,599.51520	2,578.739	17.08	0.9763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			14.01520	13.439	17.08	0.0237	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,589.75560	2,568.977	17.06	0.9759	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			14.25560	13.677	17.06	0.0241	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,579.99970	2,559.219	17.05	0.9755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			14.49970	13.919	17.05	0.0245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,726.70840	2,705.967	17.25	0.9809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			11.20840	10.667	17.25	0.0191	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,687.51200	2,666.759	17.20	0.9795	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			12.01200	11.459	17.20	0.0205	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,638.59020	2,617.824	17.13	0.9778	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			13.09020	12.523	17.13	0.0222	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,834.74420	2,814.038	17.39	0.9841	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			9.24420	8.738	17.39	0.0159	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,805.24610	2,784.530	17.35	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			9.74610	9.230	17.35	0.0167	0.00	0	1,204
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,399.56180	1,381.781	15.69	0.8484	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			108.76180	111.081	15.69	0.1516	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			586.53490	577.979	17.09	0.5149	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			585.73490	597.279	17.09	0.4851	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,164.00470	1,148.820	15.75	0.7759	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			185.00470	189.220	15.75	0.2241	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			485.46280	478.323	17.73	0.4363	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			806.46280	818.723	17.73	0.5637	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			420.88410	414.636	18.27	0.3818	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,006.28410	1,018.936	18.27	0.6182	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			271.04010	265.805	19.75	0.2606	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,566.44010	1,580.105	19.75	0.7394	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,875.01140	2,855.613	16.93	0.9827	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			10.41140	9.913	16.93	0.0173	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,314.04700	1,297.999	15.65	0.8130	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			149.44700	152.299	15.65	0.1870	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			438.46860	432.877	18.56	0.3715	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,141.76860	1,153.277	18.56	0.6285	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,043.96300	1,033.330	15.84	0.7047	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			297.26300	303.730	15.84	0.2953	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,408.07980	1,394.075	15.58	0.8084	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			170.57980	172.975	15.58	0.1916	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			405.63240	400.300	19.03	0.3393	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,328.13240	1,339.200	19.03	0.6607	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			291.66980	286.468	20.30	0.2525	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,844.16980	1,855.368	20.30	0.7475	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,953.21020	2,935.293	16.66	0.9779	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			15.71020	14.193	16.66	0.0221	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			480.82700	475.787	18.68	0.3781	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,216.82700	1,226.987	18.68	0.6219	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			941.30640	933.728	16.32	0.6345	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			447.30640	454.928	16.32	0.3655	0.00	0	8,403
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,042.83070	3,025.160	16.81	0.9705	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			23.73070	21.859	16.81	0.0295	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,510.87680	1,497.469	15.56	0.8051	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			191.77680	194.169	15.56	0.1949	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			395.80540	390.517	19.85	0.3042	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,706.70540	1,717.216	19.85	0.6958	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			306.66740	301.294	20.91	0.2408	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,187.56740	2,197.994	20.91	0.7592	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,687.95390	2,669.516	16.31	0.9498	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			42.35390	40.216	16.31	0.0502	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			575.64860	570.203	18.50	0.4118	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,180.04860	1,190.903	18.50	0.5882	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,717.74190	1,702.398	15.44	0.8400	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			154.14190	155.298	15.44	0.1600	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,709.36710	1,694.088	15.44	0.8385	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			155.76710	156.988	15.44	0.1615	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,701.00360	1,685.791	15.43	0.8371	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			157.40360	158.691	15.43	0.1629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,729.93860	1,714.420	15.42	0.8398	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			155.73860	156.920	15.42	0.1602	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,721.56540	1,706.113	15.41	0.8383	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			157.36540	158.613	15.41	0.1617	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,564.57430	1,550.459	15.48	0.8046	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			200.37430	202.958	15.48	0.1954	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,542.06200	1,528.165	15.51	0.7992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			207.86200	210.665	15.51	0.2008	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,805.89880	1,789.822	15.49	0.8523	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			141.69880	142.322	15.49	0.1477	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			739.70820	733.870	17.65	0.4971	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			875.50820	886.370	17.65	0.5029	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			419.92640	414.399	19.95	0.3074	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,785.72640	1,796.899	19.95	0.6926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,713.20900	1,697.820	15.40	0.8369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			159.00900	160.320	15.40	0.1631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			329.14690	323.509	21.00	0.2458	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,274.94690	2,286.009	21.00	0.7542	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			313.62690	307.971	21.21	0.2349	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,379.42690	2,390.471	21.21	0.7651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			765.38740	759.470	17.52	0.5105	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			831.18740	841.970	17.52	0.4895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			297.91670	292.241	21.44	0.2237	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,493.71670	2,504.741	21.44	0.7763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			216.52040	210.089	24.00	0.1583	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,522.32040	3,532.589	24.00	0.8417	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			369.58740	363.998	20.50	0.2736	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,035.38740	2,046.498	20.50	0.7264	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,746.44130	2,727.542	16.32	0.9509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			42.24130	40.042	16.32	0.0491	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,057.58120	2,040.095	15.72	0.8881	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			103.38120	102.595	15.72	0.1119	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,978.41300	1,961.302	15.65	0.8778	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			114.21300	113.802	15.65	0.1222	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,612.08000	1,597.381	15.45	0.8043	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			207.98000	210.782	15.45	0.1957	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			390.88460	384.928	20.59	0.2774	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,106.78460	2,118.328	20.59	0.7226	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			332.23410	326.197	21.33	0.2384	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,468.13410	2,479.597	21.33	0.7616	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,134.68610	3,115.140	16.70	0.9652	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			30.58610	28.540	16.70	0.0348	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,701.26940	1,686.401	15.38	0.8044	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			220.16940	224.401	15.38	0.1956	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			382.92420	376.288	21.34	0.2542	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,531.82420	2,544.288	21.34	0.7458	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			343.96440	337.308	21.88	0.2294	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,812.86440	2,825.308	21.88	0.7706	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,217.35460	3,196.131	16.57	0.9614	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			36.25460	34.131	16.57	0.0386	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,425.31850	2,403.821	15.79	0.9003	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			104.31850	102.821	15.79	0.0997	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			745.06230	738.305	18.49	0.4476	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,244.06230	1,257.305	18.49	0.5524	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			378.95630	371.930	22.19	0.2347	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,016.35630	3,028.730	22.19	0.7653	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			354.80680	347.726	22.57	0.2200	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,222.20680	3,234.526	22.57	0.7800	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,304.26860	3,282.640	16.43	0.9583	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			41.66860	39.440	16.43	0.0417	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,799.47050	1,782.821	15.40	0.8043	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			236.87050	239.621	15.40	0.1957	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			391.30150	384.430	22.33	0.2363	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,098.20150	3,109.430	22.33	0.7637	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,836.43640	1,820.520	15.44	0.8044	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			243.33640	245.520	15.44	0.1956	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,688.73260	1,674.444	15.52	0.7731	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			295.63260	299.444	15.52	0.2269	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			397.97180	391.120	22.23	0.2402	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,044.87180	3,056.120	22.23	0.7598	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,641.47840	1,627.800	15.62	0.7595	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			322.77840	327.100	15.62	0.2405	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			457.33830	450.654	21.51	0.2734	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,658.63830	2,669.954	21.51	0.7266	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,034.16260	2,017.246	15.53	0.8325	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			206.06260	206.246	15.53	0.1675	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,026.02390	2,009.172	15.53	0.8312	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			207.92390	208.172	15.53	0.1688	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,017.89480	2,001.112	15.53	0.8299	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			209.79480	210.112	15.53	0.1701	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			455.44370	449.157	21.81	0.2664	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,826.24370	2,836.657	21.81	0.7336	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			430.54980	424.214	22.13	0.2523	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,001.34980	3,011.714	22.13	0.7477	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,047.81080	2,029.730	15.52	0.8327	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			208.61080	207.230	15.52	0.1673	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,039.69230	2,021.659	15.51	0.8314	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			210.49230	209.159	15.51	0.1686	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,031.58320	2,013.601	15.51	0.8302	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			212.38320	211.101	15.51	0.1698	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,088.60410	2,070.290	15.54	0.8389	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			199.40410	197.790	15.54	0.1611	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			393.90120	387.236	23.07	0.2258	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	28/09/2016	Foreign Exchange Option	18.25	Put		3,489.70120	3,498.736	23.07	0.7742	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		388.27650	381.257	23.54	0.2198	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,644.07650	3,652.757	23.54	0.7802	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,402.43090	3,382.806	16.26	0.9559	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		48.23090	44.306	16.26	0.0441	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,909.41900	1,894.831	15.49	0.8048	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		255.21900	256.332	15.49	0.1952	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		425.13950	421.209	24.66	0.2225	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,043.13950	4,051.809	24.66	0.7775	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,486.14200	3,469.027	16.23	0.9533	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		54.14200	49.627	16.23	0.0467	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		2,001.30070	1,986.795	15.52	0.8062	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		269.30070	267.395	15.52	0.1938	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		427.32180	423.548	24.43	0.2250	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,965.32180	3,974.148	24.43	0.7750	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,583.65670	3,568.412	16.16	0.9511	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		59.85670	55.112	16.16	0.0489	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		2,107.48890	2,094.442	15.58	0.8075	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		283.68890	281.142	15.58	0.1925	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		467.80820	463.129	25.85	0.2238	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,544.00820	4,549.829	25.85	0.7762	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,863.71860	2,848.572	15.65	0.8981	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		135.21860	130.672	15.65	0.1019	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,855.05240	2,839.922	15.65	0.8973	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		136.55240	132.022	15.65	0.1027	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,846.39320	2,831.282	15.65	0.8964	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		137.89320	133.382	15.65	0.1036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,320.53050	2,306.516	15.57	0.8315	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		248.13050	244.716	15.57	0.1685	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,171.03320	2,157.733	15.53	0.8093	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		288.63320	285.933	15.53	0.1907	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		506.66590	497.508	26.71	0.2266	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,925.18450	4,926.715	26.71	0.7767	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,644.71320	3,629.392	16.06	0.9503	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		62.31320	57.592	16.06	0.0497	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,874.26590	4,875.708	26.71	0.7734	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,336.52750	2,322.448	15.57	0.8337	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		244.12750	240.648	15.57	0.1663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,328.52300	2,314.478	15.57	0.8326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		246.12300	242.678	15.57	0.1674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		497.58450	488.516	26.71	0.2233	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,448.20590	1,441.353	18.29	0.5742	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,171.40590	1,175.553	18.29	0.4258	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,444.62400	1,437.748	18.31	0.5730	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,177.82400	1,181.948	18.31	0.4270	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,441.04890	1,434.155	18.32	0.5718	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,184.24890	1,188.356	18.32	0.4282	0.00	0	0
Total \$ / R Option												94,533,098.92	90,558	2,121,884
Total \$ / R												1,425,879,381.62	183,165	2,869,886
\$ / R MAXI On	11/12/2015	Foreign Exchange Future		14.36480			14.37730			0.0000		2,097,260.80	146	806
\$ / R MAXI On	14/03/2016	Foreign Exchange Future		14.60530			14.62550			0.0000		540,396.10	37	193
\$ / R MAXI On	13/06/2016	Foreign Exchange Future		14.84750			14.86420			0.0000		0.00	0	189
\$ / R MAXI On	19/09/2016	Foreign Exchange Future		15.11250			15.12920			0.0000		0.00	0	55
Total \$ / R MAXI Future												2,637,656.90	183	1,243
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			32.94630	26.305	21.65	0.0010		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			251,763.69480	250,506.965	21.61	0.9989		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			33.69480	26.965	21.61	0.0011		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			253,762.21660	252,505.661	21.69	0.9990		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			32.21660	25.661	21.69	0.0010		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			252,762.94630	251,506.305	21.65	0.9990		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			226,051.26140	223,971.978	16.62	0.9591		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			2,501.26140	2,441.978	16.62	0.0409		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			225,091.78520	223,012.675	16.61	0.9584		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			2,541.78520	2,482.675	16.61	0.0416		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			224,132.89710	222,053.977	16.59	0.9578		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			2,582.89710	2,523.977	16.59	0.0422		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			161,015.97580	159,562.393	15.44	0.8154		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			18,595.97580	18,812.393	15.44	0.1846		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			160,250.86530	158,804.526	15.45	0.8136		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			18,830.86530	19,054.526	15.45	0.1864		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			159,488.11020	158,048.470	15.45	0.8118		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			19,068.11020	19,298.470	15.45	0.1882		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			103,860.50370	103,346.029	17.63	0.5491		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			91,940.50370	93,096.029	17.63	0.4509		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			104,613.72810	104,095.493	17.59	0.5523		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			90,693.72810	91,845.493	17.59	0.4477		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			104,235.96010	103,719.891	17.61	0.5507		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			91,315.96010	92,469.891	17.61	0.4493		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,637,656.90	183	1,243
£ / R	On	11/12/2015	Foreign Exchange Future				21.69910	21.68890		0.0000		10,697,656.30	493	40,369
£ / R	On	12/01/2016	Foreign Exchange Future				22.77620	22.77380		0.0000		0.00	0	2
£ / R	On	14/03/2016	Foreign Exchange Future				22.06790	22.06920		0.0000		331,018.50	15	9,762
£ / R	On	13/06/2016	Foreign Exchange Future				22.44150	22.43720		0.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future				22.80380	22.80200		0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future				22.85310	22.84870		0.0000		0.00	0	200

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												11,028,674.80	508	50,333
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,819.51810	3,829.622	22.34	0.9987	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		0.61810	0.522	22.34	0.0013	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,529.99240	3,540.033	21.76	0.9977	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		1.09240	0.933	21.76	0.0023	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,200.96350	3,210.885	21.10	0.9958	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		2.06350	1.785	21.10	0.0042	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,191.00320	3,200.920	21.08	0.9957	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		2.10320	1.820	21.08	0.0043	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,181.04370	3,190.956	21.06	0.9956	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		2.14370	1.856	21.06	0.0044	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,299.98420	2,309.033	19.27	0.9784	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		11.08420	9.933	19.27	0.0216	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,716.59500	1,722.003	17.22	0.9505	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		27.69500	22.903	17.22	0.0495	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,601.89120	1,605.893	16.75	0.9420	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		32.99120	26.793	16.75	0.0580	0.00	0	12,000	
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,497.65040	1,500.114	16.32	0.9328	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		38.75040	31.014	16.32	0.0672	0.00	0	20,000	
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,403.76720	1,404.600	15.94	0.9231	0.00	0	8,250	
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		44.86720	35.500	15.94	0.0769	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		1,030.68340	1,024.401	15.09	0.8505	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		91.78340	75.301	15.09	0.1495	0.00	0	6,000	
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1,014.49600	1,008.067	15.12	0.8450	0.00	0	18,900	
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		95.59600	78.967	15.12	0.1550	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		982.47550	975.787	15.18	0.8335	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		103.57550	86.687	15.18	0.1665	0.00	0	4,500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		697.53780	690.879	15.71	0.7023	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		208.63780	191.779	15.71	0.2977	0.00	0	3,000	
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		602.41810	596.992	15.92	0.6453	0.00	0	4,500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		263.51810	247.892	15.92	0.3547	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		515.88850	512.231	16.13	0.5869	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		326.98850	313.131	16.13	0.4131	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		362.12190	362.907	16.63	0.4640	0.00	0	10,000	
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		493.22190	483.807	16.63	0.5360	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		57.29720	64.027	18.63	0.1142	0.00	0	10,000	
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,568.39720	1,564.927	18.63	0.8858	0.00	0	0	
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,759.50030	1,759.864	15.13	0.8952	0.00	0	0	
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		75.70030	73.664	15.13	0.1048	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,946.64030	2,944.758	16.58	0.9318	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		67.44030	66.859	16.58	0.0682	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,937.08200	2,935.194	16.55	0.9313	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		67.88200	67.294	16.55	0.0687	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,927.52850	2,925.634	16.53	0.9308	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		68.32850	67.734	16.53	0.0692	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	20.49	Call			2,264.83790	2,267.111	15.26	0.7978	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			317.63790	315.611	15.26	0.2022	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,257.26090	2,259.495	15.26	0.7967	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			320.06090	317.995	15.26	0.2033	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,249.69700	2,251.893	15.26	0.7955	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			322.49700	320.393	15.26	0.2045	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,200.20380	2,197.548	15.44	0.7220	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,069.50260	1,060.390	16.01	0.4070	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			621.83380	610.194	19.52	0.2689	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,669.83380	3,656.394	19.52	0.7311	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			598.20380	593.748	15.44	0.2780	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,610.75570	1,603.527	15.99	0.5955	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,058.75570	1,049.727	15.99	0.4045	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,606.12250	1,598.852	16.00	0.5942	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,064.12250	1,055.052	16.00	0.4058	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,601.50260	1,594.190	16.01	0.5930	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,498.57870	1,485.376	16.65	0.4858	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,343.61740	1,334.790	16.66	0.5131	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,504.91740	1,491.690	16.66	0.4869	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,350.95130	1,342.173	16.64	0.5153	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,492.25130	1,479.073	16.64	0.4847	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,347.27870	1,338.476	16.65	0.5142	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												11,028,674.80	508	175,041
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11643		0.11659			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11869		0.11896			0.0000	9,732.83	82	1,231
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12104		0.12130			0.0000	0.00	0	0
Total ¥ / R Future												9,732.83	82	9,365
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,659.00940	2,643.210	23.02	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00940	0.010	23.02	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,659.21760	1,643.979	19.72	0.9963	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.21760	0.779	19.72	0.0037	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			665.06430	661.027	14.13	0.9194	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			6.06430	17.827	14.13	0.0806	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			321.91810	398.157	16.54	0.4742	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			426.21810	528.857	16.54	0.5258	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,902.87360	1,879.046	15.14	0.9761	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			7.17360	9.746	15.14	0.0239	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			954.55450	982.980	15.36	0.8136	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			58.85450	113.680	15.36	0.1864	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			275.25270	364.241	18.87	0.3374	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,145.35270	1,260.641	18.87	0.6626	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,221.70690	1,273.634	15.71	0.8028	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			91.80690	170.034	15.71	0.1972	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			563.93600	676.929	16.88	0.5522	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			434.03600	573.329	16.88	0.4478	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												9,732.83	82	9,365
€ / R	On	11/12/2015	Foreign Exchange Future			15.35000		15.43440			0.0000	42,366,000.00	2,760	95,996
€ / R	On	29/12/2015	Foreign Exchange Future			15.41140		15.49710			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.49600		15.58700			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.50240		15.59400			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.64860		15.74290			0.0000	21,939,337.20	1,402	28,803
€ / R	On	13/06/2016	Foreign Exchange Future			15.95370		16.04660			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.29770		16.39260			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.63100		16.72020			0.0000	0.00	0	3,000
Total € / R Future												64,305,337.20	4,162	128,338
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			240.71630	277.368	17.21	0.4589	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			131.86900	156.829	17.00	0.3120	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			51.76810	44.828	19.63	0.1086	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,117.36810	1,194.828	19.63	0.8914	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			538.76370	480.870	17.03	0.6686	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			144.36370	170.870	17.03	0.3314	640,761.38	3,750	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			385.11630	337.368	17.21	0.5411	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			10.67980	12.628	17.75	0.0388	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			181.40210	155.990	18.07	0.3092	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			527.00210	585.990	18.07	0.6908	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			573.26520	513.445	16.99	0.6929	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			128.86520	153.445	16.99	0.3071	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			566.26900	506.829	17.00	0.6880	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			22.49060	26.797	17.26	0.0758	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			559.31940	500.263	17.01	0.6832	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			134.91940	160.263	17.01	0.3168	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,541.72620	1,458.607	17.98	0.9725	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			7.32620	8.607	17.98	0.0275	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,415.07980	1,332.628	17.75	0.9612	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.01850	0.000	20.44	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,385.39660	2,301.295	21.43	0.9957	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.99660	1.295	21.43	0.0043	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,590.91430	1,507.401	18.07	0.9761	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			6.51430	7.401	18.07	0.0239	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,156.89060	1,076.797	17.26	0.9242	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,484.41850	4,400.000	20.44	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			292.29920	261.070	17.09	0.3955	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			495.19920	549.670	17.09	0.6045	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			476.27580	428.860	16.51	0.5597	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			279.17580	317.460	16.51	0.4403	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,087.13790	1,012.946	15.82	0.8028	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			110.13790	126.945	15.82	0.1972	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,079.08990	1,005.152	15.82	0.8002	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			112.08990	129.152	15.82	0.1998	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,071.06630	997.388	15.82	0.7975	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			114.06630	131.388	15.82	0.2025	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			902.51710	835.989	15.92	0.7332	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			165.51710	189.989	15.92	0.2668	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			853.00350	788.667	15.98	0.7109	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			186.00350	212.667	15.98	0.2891	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			719.54260	662.334	16.25	0.6332	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			275.54260	309.934	16.25	0.3668	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			516.16960	471.826	16.59	0.5097	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			442.16960	489.426	16.59	0.4903	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,715.44420	2,622.401	17.71	0.9644	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			22.54420	23.801	17.71	0.0356	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,570.24980	2,477.521	17.43	0.9572	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			27.34980	28.922	17.43	0.0428	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,954.29660	1,863.963	16.21	0.9089	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			61.39660	65.363	16.21	0.0911	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			412.47610	382.120	17.63	0.3655	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			969.57610	1,033.520	17.63	0.6345	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			528.39110	491.101	17.10	0.4441	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			735.49110	792.501	17.10	0.5559	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			510.12560	473.895	17.17	0.4322	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			767.22560	825.295	17.17	0.5678	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			458.82420	425.637	17.40	0.3979	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			865.92420	927.037	17.40	0.6021	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,041.73520	977.161	15.90	0.7020	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			258.83520	288.561	15.90	0.2980	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			983.37100	921.198	15.99	0.6785	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			290.47100	322.598	15.99	0.3215	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			794.54850	741.079	16.34	0.5932	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			421.64850	462.479	16.34	0.4068	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,789.06300	1,699.823	15.88	0.8891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			76.16300	81.223	15.88	0.1109	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,307.53610	1,230.877	15.77	0.7875	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			164.63610	182.277	15.77	0.2125	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,083.58920	1,015.759	15.83	0.7175	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			240.68920	267.159	15.83	0.2825	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,825.52390	1,736.020	15.95	0.8938	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			72.62390	77.420	15.95	0.1062	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,816.39380	1,726.955	15.93	0.8926	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			73.49380	78.355	15.93	0.1074	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,807.27330	1,717.900	15.92	0.8914	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	14.01	Put			74.37330	79.300	15.92	0.1086	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,217.31470	1,162.024	15.86	0.6667	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			420.71470	458.324	15.86	0.3333	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,211.49070	1,156.444	15.87	0.6646	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,223.59150	1,167.628	15.85	0.6687	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			416.99150	453.928	15.85	0.3313	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			424.89070	462.744	15.87	0.3354	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,990.50540	1,907.595	15.42	0.8510	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			143.90540	153.895	15.42	0.1490	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			862.66750	821.213	16.85	0.5246	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			776.06750	827.513	16.85	0.4754	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			347.02280	372.279	15.45	0.2487	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,792.77540	1,723.348	15.46	0.7498	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			350.17540	375.648	15.46	0.2502	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,785.94610	1,716.735	15.46	0.7482	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			353.34610	379.035	15.46	0.2518	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,799.62280	1,729.979	15.45	0.7513	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,130.78640	1,094.919	18.07	0.4908	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,420.58640	1,473.919	18.07	0.5092	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,137.49700	1,101.463	18.05	0.4931	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,407.29700	1,460.463	18.05	0.5069	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,134.13560	1,098.185	18.06	0.4919	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,413.93560	1,467.185	18.06	0.5081	0.00	0	0
Total € / R Option												640,761.38	3,750	340,620
Total € / R												64,946,098.58	7,912	468,958
AU\$ / R	On	23/11/2015	Foreign Exchange Future			10.14970		10.19290			0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.08110		10.12140			0.0000	10,081,100.00	1,000	15,133
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.12450		10.16740			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.19830		10.24600			0.0000	22,211,897.40	2,178	8,812
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.32640		10.37180			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.47270		10.51860			0.0000	0.00	0	500
Total AU\$ / R Future												32,292,997.40	3,178	24,698
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			177.74610	146.203	12.44	0.6516	0.00	0	0
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			44.84610	56.503	12.44	0.3484	0.00	0	10,000
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			534.52310	497.524	12.82	0.9078	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			13.12310	16.424	12.82	0.0922	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			825.02230	785.421	14.44	0.9736	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			3.62230	4.321	14.44	0.0264	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,871.40710	2,831.104	27.78	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00710	0.004	27.78	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			115.52200	100.225	12.92	0.3850	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			194.12200	219.125	12.92	0.6150	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,821.40730	2,781.104	27.31	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00730	0.004	27.31	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,771.40750	2,731.104	26.85	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00750	0.004	26.85	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			329.96360	302.012	11.92	0.6437	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			112.56360	127.512	11.92	0.3563	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			323.37730	295.789	11.92	0.6363	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			115.97730	131.289	11.92	0.3637	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			316.86530	289.643	11.92	0.6288	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			119.46530	135.143	11.92	0.3712	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			58.05180	64.110	12.42	0.1592	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			811.14040	769.219	12.44	0.8474	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			55.14040	60.919	12.44	0.1526	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			802.58000	760.799	12.43	0.8441	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			56.58000	62.499	12.43	0.1559	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			794.05180	752.410	12.42	0.8408	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			285.42410	303.633	13.27	0.3868	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			571.61440	544.636	13.28	0.6094	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			289.81440	308.236	13.28	0.3906	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			566.04440	539.279	13.29	0.6056	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			294.24440	312.879	13.29	0.3944	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			577.22410	550.033	13.27	0.6132	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			704.68070	678.669	14.05	0.6026	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			396.08070	415.968	14.05	0.3974	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			715.09910	688.813	14.02	0.6085	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			386.49910	406.113	14.02	0.3915	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			709.87580	683.725	14.03	0.6056	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			391.27580	411.025	14.03	0.3944	0.00	0	0
Total AU\$ / R Option												0.00	0	10,603
Total AU\$ / R												32,292,997.40	3,178	35,301
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.82660		10.83600			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.00440		11.02010			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			369.19290	361.079	11.44	0.8252	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			33.19290	34.479	11.44	0.1748	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			361.05880	353.018	11.45	0.8176	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			35.05880	36.418	11.45	0.1824	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			377.40380	369.220	11.43	0.8327	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			31.40380	32.620	11.43	0.1673	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			244.54330	254.699	13.48	0.3954	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			465.86680	460.129	13.46	0.6138	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			235.76680	245.729	13.46	0.3862	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			460.23100	454.590	13.47	0.6092	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			240.13100	250.190	13.47	0.3908	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
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			454.64330	449.099	13.48	0.6046	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			14.26280		14.31090			0.0000	11,695,496.00	820	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.57300		14.63140			0.0000	9,734,764.00	668	1,160
Total CHF / R Future												21,430,260.00	1,488	7,709
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			163.74220	178.271	17.71	0.3497	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			468.20060	434.902	17.72	0.6451	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			167.30060	182.102	17.72	0.3549	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			481.13540	447.294	17.71	0.6554	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			160.23540	174.494	17.71	0.3446	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			474.64220	441.071	17.71	0.6503	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			447.54920	428.285	17.81	0.4135	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			806.14920	845.285	17.81	0.5865	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			444.32740	425.170	17.83	0.4112	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			812.92740	852.170	17.83	0.5888	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			441.12530	422.081	17.85	0.4088	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			819.72530	859.081	17.85	0.5912	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												21,430,260.00	1,488	7,709
CNH / R	On	11/12/2015	Foreign Exchange Future			2.24250		2.24460			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.26210		2.26490			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			2,359.72750	2,339.817	20.08	0.9713	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			13.72750	14.817	20.08	0.0287	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,556.63010	2,536.282	20.66	0.9780	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			10.63010	11.282	20.66	0.0220	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,458.07520	2,437.927	20.37	0.9748	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			12.07520	12.927	20.37	0.0252	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,223.06390	1,201.958	16.44	0.6321	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			574.06390	580.958	16.44	0.3679	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,163.35560	1,143.038	16.43	0.6142	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			614.35560	622.038	16.43	0.3858	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,284.56920	1,262.698	16.44	0.6498	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			535.56920	541.698	16.44	0.3502	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	11/12/2015	Foreign Exchange Future			2.06060		2.07200			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.10240		2.11520			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			958.23200	874.378	18.39	0.7509	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			138.23200	168.378	18.39	0.2491	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			882.70920	802.786	18.40	0.7202	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			162.70920	196.786	18.40	0.2798	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			810.23750	734.444	18.41	0.6880	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			190.23750	228.444	18.41	0.3120	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			814.75200	766.693	19.89	0.4466	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,162.75200	1,242.693	19.89	0.5534	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			776.69430	730.652	19.95	0.4313	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,224.69430	1,306.652	19.95	0.5687	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			854.37310	804.243	19.82	0.4622	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,102.37310	1,180.243	19.82	0.5378	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13970		0.13950			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13920		0.13910			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13930		0.13810			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13900		0.13730			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			0.07120		0.07120			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06700		0.06680			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06380		0.06390			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	20/11/2015	Foreign Exchange Future			9.32710		9.34580			0.0000	74,616,800.00	8,000	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.35100		9.36480			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.44540		9.46690			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.55010		9.57060			0.0000	0.00	0	0
Total NZ\$ / R Future												74,616,800.00	8,000	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			91.58080	81.010	14.17	0.4812	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			85.78080	93.910	14.17	0.5188	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			127.30180	114.063	14.41	0.5887	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			61.50180	66.963	14.41	0.4113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			120.92840	108.111	14.37	0.5712	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			65.12840	71.011	14.37	0.4288	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			114.71870	102.334	14.33	0.5535	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			68.91870	75.234	14.33	0.4465	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			308.35490	296.923	11.71	0.8013	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			33.55490	35.923	11.71	0.1987	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			300.29710	288.986	11.71	0.7924	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			35.49710	37.986	11.71	0.2076	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			292.32680	281.139	11.70	0.7832	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			37.52680	40.139	11.70	0.2168	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			462.66560	447.084	12.31	0.6887	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			135.76560	141.684	12.31	0.3113	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			455.99290	440.547	12.32	0.6833	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			139.09290	145.147	12.32	0.3167	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			449.37360	434.067	12.32	0.6778	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			142.47360	148.666	12.32	0.3222	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			723.61140	708.389	13.30	0.7324	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			163.01140	168.289	13.30	0.2676	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			738.17020	722.773	13.32	0.7393	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			157.57020	162.673	13.32	0.2607	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			730.87350	715.562	13.31	0.7358	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			160.27350	165.462	13.31	0.2642	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												74,616,800.00	8,000	16,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06860		1.07350			0.0000	765,117.60	716	2,179
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.07140		1.07640			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07450		1.07950			0.0000	0.00	0	0
Total QUANTO € / \$ Future												765,117.60	716	2,179
Total QUANTO € / \$												765,117.60	716	2,179
RAIN	On	11/12/2015	Foreign Exchange Future			24,745.49000		24,808.32000			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			10.08740		10.07690			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.21830		10.21470			0.0000	0.00	0	3,243
Total SGD / R Future												0.00	0	3,243
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,023.68280	1,024.046	52.30	0.7147	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			306.78280	296.646	52.30	0.2853	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,036.85550	1,037.324	52.30	0.7195	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			299.95550	289.924	52.30	0.2805	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	
SGD / R	On	11/12/2015		Foreign Exchange Option	9.35	Call		1,030.25640	1,030.672	52.30	0.7171	0.00	0	0
SGD / R	On	11/12/2015		Foreign Exchange Option	9.35	Put		303.35640	293.272	52.30	0.2829	0.00	0	0
SGD / R	On	14/03/2016		Foreign Exchange Option	9.98	Call		921.68120	924.043	33.96	0.5863	0.00	0	0
SGD / R	On	14/03/2016		Foreign Exchange Option	9.98	Put		686.98120	685.743	33.96	0.4137	0.00	0	0
SGD / R	On	14/03/2016		Foreign Exchange Option	9.99	Call		894.76680	897.062	33.02	0.5846	0.00	0	0
SGD / R	On	14/03/2016		Foreign Exchange Option	9.99	Put		670.06680	668.762	33.02	0.4154	0.00	0	0
SGD / R	On	14/03/2016		Foreign Exchange Option	10.00	Call		867.82760	870.054	32.08	0.5827	0.00	0	0
SGD / R	On	14/03/2016		Foreign Exchange Option	10.00	Put		653.12760	651.754	32.08	0.4173	0.00	0	0
Total SGD / R Option											0.00	0	0	
Total SGD / R											0.00	0	3,243	
TRY / R	On	11/12/2015		Foreign Exchange Future	4.88940			4.88110			0.0000	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Future	4.83920			4.83260			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		393.31940	400.654	13.96	0.9828	0.00	0	0
TRY / R	On	11/12/2015		Foreign Exchange Option	4.49	Put		2.21940	1.254	13.96	0.0172	0.00	0	0
TRY / R	On	11/12/2015		Foreign Exchange Option	4.50	Call		383.49800	390.748	13.80	0.9814	0.00	0	0
TRY / R	On	11/12/2015		Foreign Exchange Option	4.50	Put		2.39800	1.348	13.80	0.0186	0.00	0	0
TRY / R	On	11/12/2015		Foreign Exchange Option	4.51	Call		373.69190	380.852	13.64	0.9799	0.00	0	0
TRY / R	On	11/12/2015		Foreign Exchange Option	4.51	Put		2.59190	1.452	13.64	0.0201	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.49	Call		389.64360	393.582	14.96	0.8158	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.49	Put		47.04360	44.382	14.96	0.1842	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.50	Call		381.46200	385.365	14.91	0.8096	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.50	Put		48.86200	46.165	14.91	0.1904	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.51	Call		373.33990	377.209	14.87	0.8032	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.51	Put		50.73990	48.009	14.87	0.1968	0.00	0	0
Total TRY / R Option											0.00	0	0	
Total TRY / R											0.00	0	0	
ZMW / R	On	11/12/2015		Foreign Exchange Future	0.97910			1.05000			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016		Foreign Exchange Future	0.95020			0.99700			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											1538432859.43	110,924	1,046,295	
Total Options											95173860.29	94,308	2,605,815	
Grand Total:											1,633,606,719.72	205,232	3,652,110	