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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/11/2015 Foreign Exchange Future			14.37540		14.29240			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.37540		14.29480			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			14.38030		14.29960			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.39000		14.30950			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.39270		14.31200			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.39530		14.31460			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.42660		14.34540			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.43450		14.35320			0.0000	722,547,766.50	50,057	595,261
\$ / R On 21/12/2015 Foreign Exchange Future			14.46110		14.37950			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.48290		14.40140			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.52120		14.43970			0.0000	188,775.60	13	60
\$ / R On 13/01/2016 Foreign Exchange Future			14.52390		14.44250			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.56090		14.47940			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.56600		14.48450			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.60210		14.52040			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.62020		14.53850			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.63590		14.55410			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.64640		14.56460			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.67520		14.59330			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.68310		14.60110			0.0000	98,538,284.10	6,711	84,217
\$ / R On 16/03/2016 Foreign Exchange Future			14.68840		14.60630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Future			14.70670		14.62460			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.72240		14.64020			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.77490		14.69240			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.79580		14.71330			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.83250		14.74980			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.87750		14.79450			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.90410		14.82100			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.91210		14.82890			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.92270		14.83950			0.0000	149,227.00	10	34,036
\$ / R	On	28/06/2016	Foreign Exchange Future			14.96260		14.87910			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.03970		14.95580			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.07960		14.99540			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.12110		15.03660			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.15230		15.06740			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.15790		15.07300			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.17780		15.09250			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.18910		15.10370			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.21470		15.12890			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.29410		15.20710			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.38700		15.29940			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.43140		15.34410			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.44520		15.35810			0.0000	0.00	0	1,035
\$ / R	On	13/03/2017	Foreign Exchange Future			15.67830		15.59290			0.0000	0.00	0	0
Total \$ / R Future												821,424,053.20	56,791	731,498
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			942.78990	1,025.509	23.20	0.9989	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			0.38990	0.108	23.20	0.0011	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			892.93570	975.536	22.56	0.9986	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			0.53570	0.136	22.56	0.0014	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			1,142.50970	1,225.446	25.75	0.9995	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			0.10970	0.046	25.75	0.0005	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			945.33200	1,025.676	22.56	0.9976	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			0.53200	0.276	22.56	0.0024	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			1,124.97060	1,205.498	24.02	0.9991	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			0.17060	0.098	24.02	0.0009	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			560.00010	635.214	17.93	0.9655	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			10.40010	4.914	17.93	0.0345	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,159.97690	1,240.422	21.24	0.9990	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			0.37690	0.122	21.24	0.0010	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			639.11460	715.972	16.37	0.9637	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			9.61460	5.972	16.37	0.0363	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			366.30660	429.332	15.55	0.8549	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			46.80660	29.332	15.55	0.1451	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,512.00000	3,592.700	25.35	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	25.35	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			3,162.00020	3,242.700	28.47	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00020	0.000	28.47	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,682.41870	1,762.898	23.76	0.9989	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			26.05450	15.687	15.52	0.0838	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.09440	0.040	29.85	0.0002	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,138.09440	3,057.340	29.85	0.9998	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			885.74810	965.280	17.82	0.9846	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			3.74810	2.580	17.82	0.0154	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			8.59720	5.647	16.11	0.0338	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			595.73650	670.793	15.68	0.9527	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			13.73650	8.093	15.68	0.0473	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			1,074.21720	1,154.069	19.29	0.9919	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			2.21720	1.369	19.29	0.0081	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			488.05450	558.387	15.52	0.9162	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			2.27640	1.414	19.22	0.0084	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			984.82480	1,064.539	18.60	0.9890	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			2.82480	1.839	18.60	0.0110	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,462.86890	1,543.101	22.24	0.9977	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			0.86890	0.401	22.24	0.0023	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			670.59720	748.347	16.11	0.9662	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.41870	0.198	23.76	0.0011	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,383.03920	1,463.222	21.68	0.9970	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			1.03920	0.522	21.68	0.0030	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,283.31150	1,363.409	20.92	0.9959	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			1.31150	0.709	20.92	0.0041	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			1,064.27640	1,144.114	19.22	0.9916	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,186.48270	1,266.537	19.96	0.9931	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			1.88270	1.237	19.96	0.0069	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,005.88020	2,086.887	20.03	0.9987	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.48020	0.287	20.03	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			279.76870	222.137	15.00	0.4688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			194.33640	211.489	15.19	0.4655	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			341.13640	276.989	15.19	0.5345	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			433.34590	480.232	14.71	0.7581	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			120.14590	85.732	14.71	0.2419	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			289.57960	321.702	14.91	0.6108	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			216.37960	167.202	14.91	0.3892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			279.25270	310.186	14.92	0.5976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			226.05270	175.686	14.92	0.4024	2,108,235.60	12,000	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			518.45660	572.504	14.62	0.8204	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			85.25660	58.004	14.62	0.1796	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			333.44800	370.432	14.84	0.6624	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			180.24800	135.932	14.84	0.3376	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			311.00200	345.538	14.87	0.6368	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			197.80200	151.038	14.87	0.3632	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			587.54950	646.584	14.55	0.8604	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			64.34950	42.084	14.55	0.1396	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		426.63810	472.910	14.72	0.7525	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		123.43810	88.410	14.72	0.2475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		400.41360	444.216	14.75	0.7296	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		137.21360	99.715	14.75	0.2704	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		711.49070	779.914	14.76	0.9089	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		38.29070	25.414	14.76	0.0911	254,143.00	10,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		460.78240	510.104	14.68	0.7799	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		107.58240	75.604	14.68	0.2201	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		453.83490	502.550	14.69	0.7746	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		110.63490	78.050	14.69	0.2254	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		746.51050	817.176	14.92	0.9179	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		33.31050	22.676	14.92	0.0821	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		579.66380	638.165	14.55	0.8562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		66.46380	43.665	14.55	0.1438	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		525.92010	580.541	14.61	0.8251	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		82.72010	56.041	14.61	0.1749	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		783.06880	854.724	15.07	0.9261	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		29.86880	20.224	15.07	0.0739	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		677.46070	742.970	14.60	0.8989	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		44.26070	28.470	14.60	0.1011	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		611.50430	672.104	14.52	0.8724	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		58.30430	37.603	14.52	0.1276	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		875.88470	949.668	15.47	0.9434	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		22.68470	15.168	15.47	0.0566	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		737.43880	807.832	14.88	0.9157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		34.23880	23.332	14.88	0.0843	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		728.75040	798.507	14.84	0.9135	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		35.55040	24.007	14.84	0.0865	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		989.43990	1,065.215	15.94	0.9591	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		16.23990	10.715	15.94	0.0409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		764.74510	835.916	14.99	0.9221	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		31.54510	21.416	14.99	0.0779	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		755.61640	826.537	14.95	0.9200	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		32.41640	22.037	14.95	0.0800	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		1,056.54060	1,133.241	16.21	0.9663	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		13.34060	8.741	16.21	0.0337	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		857.17420	930.569	15.39	0.9403	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		23.97420	16.069	15.39	0.0597	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		792.26270	864.152	15.11	0.9280	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		29.06270	19.652	15.11	0.0720	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,143.54340	1,221.223	16.56	0.9737	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		10.34340	6.723	16.56	0.0263	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		970.37480	1,045.856	15.86	0.9568	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		17.17480	11.356	15.86	0.0432	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		932.40310	1,007.252	15.70	0.9519	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		19.20310	12.752	15.70	0.0481	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	13.17	Call		1,192.17400	1,270.309	16.76	0.9771	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		8.97400	5.809	16.76	0.0229	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		1,046.92160	1,123.499	16.17	0.9653	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		13.72160	8.999	16.17	0.0347	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		1,008.55440	1,084.610	16.01	0.9613	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		15.35440	10.110	16.01	0.0387	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,309.57130	1,388.589	17.23	0.9837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		6.37130	4.089	17.23	0.0163	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,114.46100	1,191.838	16.45	0.9714	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		11.26100	7.338	16.45	0.0286	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,085.45770	1,162.509	16.33	0.9690	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		12.25770	8.009	16.33	0.0310	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,496.86570	1,576.724	17.86	0.9909	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		3.66570	2.224	17.86	0.0091	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,162.97280	1,240.841	16.64	0.9752	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		9.77280	6.341	16.64	0.0248	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,153.25410	1,231.030	16.60	0.9745	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		10.05410	6.530	16.60	0.0255	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,585.98280	1,666.146	18.13	0.9931	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		2.78280	1.646	18.13	0.0069	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,260.55050	1,339.234	17.04	0.9812	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		7.35050	4.734	17.04	0.0188	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,211.67740	1,289.979	16.84	0.9784	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		8.47740	5.479	16.84	0.0216	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,754.84480	1,835.426	18.66	0.9960	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		1.64480	0.926	18.66	0.0040	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,457.34080	1,537.040	17.73	0.9896	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		4.14080	2.540	17.73	0.0104	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,358.72060	1,438.031	17.43	0.9858	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		5.52060	3.531	17.43	0.0142	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,794.65210	1,875.307	18.78	0.9965	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		1.45210	0.807	18.78	0.0035	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,556.25120	1,636.320	18.04	0.9924	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		3.05120	1.820	18.04	0.0076	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,506.75560	1,586.651	17.89	0.9911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		3.55560	2.151	17.89	0.0089	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,173.63770	2,254.715	19.95	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.43770	0.215	19.95	0.0010	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,655.44280	1,735.800	18.35	0.9945	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		2.24280	1.300	18.35	0.0055	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,595.89850	1,676.092	18.17	0.9934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		2.69850	1.592	18.17	0.0066	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,253.53900	2,334.662	20.20	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.33900	0.162	20.20	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,784.69810	1,865.335	18.75	0.9964	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		1.49810	0.835	18.75	0.0036	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,774.74550	1,855.364	18.72	0.9963	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		1.54550	0.864	18.72	0.0037	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,403.40930	2,484.595	20.66	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.20930	0.095	20.66	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,153.66650	2,234.731	19.89	0.9990	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.46650	0.231	19.89	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,854.40370	1,935.157	18.97	0.9972	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		1.20370	0.657	18.97	0.0028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,603.30950	2,684.546	21.27	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.10950	0.046	21.27	0.0002	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,203.59770	2,284.694	20.04	0.9991	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.39770	0.194	20.04	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,193.61060	2,274.701	20.01	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.41060	0.201	20.01	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,953.24110	3,034.518	22.84	0.9999	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.04110	0.019	22.84	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,353.44590	2,434.614	20.50	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.24590	0.114	20.50	0.0005	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,313.47960	2,394.631	20.38	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.27960	0.131	20.38	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,403.22030	3,484.511	25.71	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.02030	0.011	25.71	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,553.32880	2,634.555	21.12	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.12880	0.055	21.12	0.0003	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,453.37810	2,534.579	20.81	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.17810	0.079	20.81	0.0004	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,153.23000	3,234.515	24.12	0.9999	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.03000	0.015	24.12	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,753.26710	2,834.527	21.73	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.06710	0.027	21.73	0.0001	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,743.26930	2,824.528	21.70	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.06930	0.028	21.70	0.0001	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,153.20000	5,234.500	31.13	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	31.13	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,103.20000	5,184.500	31.13	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	31.13	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,353.22200	3,434.512	25.39	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.02200	0.011	25.39	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,203.20000	5,284.500	31.13	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	31.13	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		33.12790	32.856	18.11	0.0982	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,099.92790	1,018.356	18.11	0.9018	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		78.41510	82.193	16.59	0.2207	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		695.21510	617.693	16.59	0.7793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		3.25250	3.056	20.80	0.0109	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,150.05250	2,068.556	20.80	0.9891	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00770	0.007	31.99	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,416.80770	6,335.507	31.99	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		133.32040	143.079	15.79	0.3464	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		480.12040	408.579	15.79	0.6536	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		25.08950	24.538	18.66	0.0750	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,241.88950	1,160.038	18.66	0.9250	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		16.55340	15.877	19.49	0.0498	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,463.35340	1,381.377	19.49	0.9502	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		245.72800	271.995	14.98	0.5512	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		262.52800	207.495	14.98	0.4488	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		73.84530	77.181	16.68	0.2093	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		720.64530	642.681	16.68	0.7907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		41.50620	41.651	17.67	0.1219	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		988.30620	907.151	17.67	0.8781	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		294.83960	327.562	14.90	0.6173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		211.63960	163.061	14.90	0.3827	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		121.03430	129.372	15.93	0.3199	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		517.83430	444.872	15.93	0.6801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		101.49860	107.662	16.20	0.2759	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		588.29860	513.162	16.20	0.7241	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		381.39500	423.335	14.78	0.7118	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		148.19500	108.835	14.78	0.2882	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		232.96870	256.637	15.00	0.5312	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		1.37640	1.260	24.16	0.0037	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,491.87640	3,410.160	24.16	0.9963	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,239.60490	3,321.165	23.35	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.10490	0.065	23.35	0.0002	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,229.60760	3,311.166	23.31	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.10760	0.066	23.31	0.0002	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		415.49640	455.346	14.77	0.6844	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		185.99640	144.245	14.77	0.3156	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,579.54420	3,661.131	24.75	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.04420	0.031	24.75	0.0001	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		943.03050	1,012.825	14.68	0.9153	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		41.63050	29.925	14.68	0.0847	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		606.56400	658.414	14.70	0.7840	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		125.16400	95.514	14.70	0.2160	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		756.62760	813.664	14.73	0.8113	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		116.92760	92.464	14.73	0.1887	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,526.43940	1,605.020	15.44	0.9695	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		13.93940	11.120	15.44	0.0305	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		1,058.40940	1,123.410	14.91	0.8756	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		79.00940	62.510	14.91	0.1244	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		426.38180	452.205	15.64	0.5454	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		426.98180	371.305	15.64	0.4546	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		213.75400	221.025	17.12	0.3153	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			894.35400	820.125	17.12	0.6847	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,533.79590	1,610.484	15.42	0.9545	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			24.39590	19.584	15.42	0.0455	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,401.82270	1,475.908	15.02	0.9425	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			32.42270	25.008	15.02	0.0575	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			182.07180	186.676	17.49	0.2738	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,022.67180	945.776	17.49	0.7262	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,682.94100	2,763.710	19.08	0.9933	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			3.54100	2.810	19.08	0.0067	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			875.12570	931.642	14.89	0.8127	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			130.62570	105.642	14.89	0.1873	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			543.60770	578.179	15.42	0.6313	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			319.10770	272.179	15.42	0.3687	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,924.98290	3,005.740	19.37	0.9924	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			4.58290	3.640	19.37	0.0076	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			220.96720	223.435	17.73	0.2889	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,100.56720	1,021.334	17.73	0.7111	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			826.32170	872.063	15.06	0.7449	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			217.82170	181.863	15.06	0.2551	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			610.56420	642.300	15.55	0.6236	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			372.06420	322.100	15.55	0.3764	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			363.93760	375.838	16.64	0.4268	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			735.43760	665.639	16.64	0.5732	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			216.24100	218.880	18.31	0.2644	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,302.14100	1,222.980	18.31	0.7356	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,761.87510	2,842.864	18.61	0.9867	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			7.77510	6.964	18.61	0.0133	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,166.79560	1,228.885	15.05	0.8522	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			112.69560	92.985	15.05	0.1478	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			407.72910	422.537	16.52	0.4550	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			693.62910	626.637	16.52	0.5450	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			870.41960	916.435	15.04	0.7462	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			225.81960	190.035	15.04	0.2538	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			509.49250	532.039	16.03	0.5319	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			544.89250	485.639	16.03	0.4681	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,091.21410	2,169.790	16.49	0.9578	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			27.91410	24.590	16.49	0.0422	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			29.49090	29.054	28.70	0.0323	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,658.39090	5,575.954	28.70	0.9677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,554.72400	3,636.367	19.94	0.9942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			3.62400	3.266	19.94	0.0058	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			130.96810	130.786	20.82	0.1505	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,279.86810	2,197.686	20.82	0.8495	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,057.32800	3,138.893	18.42	0.9895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			6.22800	5.793	18.42	0.0105	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,007.67750	3,089.236	18.26	0.9888	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			6.57750	6.136	18.26	0.0112	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			194.44290	196.697	19.37	0.2200	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,703.34290	1,623.597	19.37	0.7800	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			189.48730	191.526	19.46	0.2147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,738.38730	1,658.426	19.46	0.7853	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			152.11830	152.660	20.25	0.1741	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,051.01830	1,969.560	20.25	0.8259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			344.63080	355.320	17.49	0.3681	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,013.53080	942.220	17.49	0.6319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			273.37800	279.542	18.21	0.3006	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,272.27800	1,196.442	18.21	0.6994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			246.78180	251.551	18.55	0.2741	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,395.68180	1,318.451	18.55	0.7259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			450.96270	468.130	16.72	0.4588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			749.86270	685.030	16.72	0.5412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			410.15470	424.802	16.99	0.4252	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			839.05470	771.702	16.99	0.5748	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			349.64160	360.628	17.45	0.3726	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			998.54160	927.528	17.45	0.6274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			565.75590	591.923	16.12	0.5457	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			554.65590	498.823	16.12	0.4543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			521.94720	543.533	16.29	0.5139	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			620.84720	560.433	16.29	0.4861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			503.21740	523.636	16.40	0.4998	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			652.11740	590.536	16.40	0.5002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			750.41750	787.935	15.53	0.6590	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			359.31750	314.835	15.53	0.3410	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			697.48690	731.870	15.69	0.6290	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			406.38690	358.770	15.69	0.3710	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			605.52140	634.227	15.98	0.5722	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			504.42140	451.127	15.98	0.4278	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			872.07930	916.393	15.21	0.7210	183,278.52	200	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			270.97930	233.293	15.21	0.2790	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			812.35410	853.404	15.36	0.6917	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			311.25410	270.304	15.36	0.3083	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			755.88790	793.724	15.52	0.6619	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			354.78790	310.623	15.52	0.3381	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,039.56240	1,095.601	15.12	0.7866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			188.46240	162.501	15.12	0.2134	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,032.26100	1,088.023	15.12	0.7842	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			191.16100	164.923	15.12	0.2158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			909.48780	956.196	15.13	0.7381	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			248.38780	213.096	15.13	0.2619	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,230.59490	1,293.155	15.11	0.8427	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			129.49490	110.055	15.11	0.1573	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,191.12280	1,252.450	15.11	0.8322	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			140.02280	119.350	15.11	0.1678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,129.25660	1,188.535	15.11	0.8147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			158.15660	135.435	15.11	0.1853	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,567.68470	1,641.086	15.37	0.9080	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			66.58470	57.986	15.37	0.0920	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,479.32600	1,549.861	15.19	0.8956	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			78.22600	66.761	15.19	0.1044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,428.05340	1,495.970	15.10	0.8872	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			86.95340	72.870	15.10	0.1128	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,900.37520	1,977.501	16.02	0.9428	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			39.27520	34.401	16.02	0.0572	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,844.07060	1,920.688	15.91	0.9380	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			42.97060	37.588	15.91	0.0620	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,704.71920	1,779.880	15.64	0.9243	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			53.61920	46.780	15.64	0.0757	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,505.70210	2,586.172	17.16	0.9768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			14.60210	13.072	17.16	0.0232	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,359.71960	2,439.659	16.89	0.9710	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			18.61960	16.559	16.89	0.0290	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,080.49760	2,158.978	16.36	0.9561	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			29.39760	25.878	16.36	0.0439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,574.11510	2,654.791	17.28	0.9791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			13.01510	11.691	17.28	0.0209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,564.33150	2,644.979	17.26	0.9788	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			13.23150	11.879	17.26	0.0212	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,554.55130	2,635.170	17.25	0.9785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			13.45130	12.070	17.25	0.0215	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,701.58350	2,782.580	17.52	0.9829	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			10.48350	9.480	17.52	0.0171	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,662.30920	2,743.215	17.45	0.9818	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			11.20920	10.115	17.45	0.0182	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,613.28160	2,694.064	17.35	0.9804	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			12.18160	10.964	17.35	0.0196	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,809.80610	2,891.021	17.72	0.9856	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			8.70610	7.921	17.72	0.0144	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,780.26080	2,861.421	17.66	0.9849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			9.16080	8.321	17.66	0.0151	0.00	0	1,204
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			557.52210	582.494	16.22	0.5356	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			581.22210	524.094	16.22	0.4644	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,368.10080	1,434.499	15.13	0.8720	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			101.80080	86.099	15.13	0.1280	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,131.19290	1,190.046	15.16	0.8024	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			176.59290	153.346	15.16	0.1976	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			458.65760	475.973	16.88	0.4503	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			804.05760	739.273	16.88	0.5497	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			395.84990	409.098	17.44	0.3913	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,005.64990	936.699	17.44	0.6087	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			251.37270	256.506	18.96	0.2622	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,571.17270	1,494.106	18.96	0.7378	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,850.04250	2,931.353	17.19	0.9844	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			9.84250	8.953	17.19	0.0156	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,281.89510	1,345.143	15.12	0.8369	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			141.69510	122.743	15.12	0.1631	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,011.58360	1,061.977	15.21	0.7295	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			289.18360	257.077	15.21	0.2705	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			413.01670	426.704	17.80	0.3792	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,140.61670	1,071.804	17.80	0.6208	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,376.33460	1,440.908	15.17	0.8288	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			163.03460	145.108	15.17	0.1712	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			381.17040	392.473	18.29	0.3445	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,327.87040	1,256.673	18.29	0.6555	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			271.09150	277.149	19.59	0.2532	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,847.79150	1,771.349	19.59	0.7468	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,925.58370	3,007.964	16.72	0.9807	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			12.28370	12.164	16.72	0.0193	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			909.09470	949.546	15.64	0.6560	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			439.29470	397.046	15.64	0.3440	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			454.24250	469.412	17.96	0.3851	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,214.44250	1,146.912	17.96	0.6149	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,015.23080	3,097.653	17.00	0.9728	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			20.73080	20.153	17.00	0.0272	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,479.73040	1,544.474	15.21	0.8231	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			185.23040	166.974	15.21	0.1769	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			373.24220	383.430	19.22	0.3073	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,708.74220	1,635.930	19.22	0.6927	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			286.89080	293.483	20.31	0.2414	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,192.39080	2,115.983	20.31	0.7586	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,659.48300	2,740.215	16.38	0.9544	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			38.48300	36.115	16.38	0.0456	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			550.16740	568.488	17.88	0.4205	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,179.16740	1,114.388	17.88	0.5795	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,687.72260	1,758.448	15.27	0.8541	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			148.82260	136.348	15.27	0.1459	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,679.34960	1,749.928	15.26	0.8528	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			150.44960	137.828	15.26	0.1472	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,670.99380	1,741.419	15.25	0.8514	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			152.09380	139.319	15.25	0.1486	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,700.14090	1,770.809	15.26	0.8537	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			150.64090	138.109	15.26	0.1463	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,691.77390	1,762.293	15.25	0.8524	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			152.27390	139.593	15.25	0.1476	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,534.72630	1,599.276	15.19	0.8216	0.00	0	53,633

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			195.22630	176.576	15.19	0.1784	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,512.21040	1,576.076	15.20	0.8164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			202.71040	183.377	15.20	0.1836	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,776.07430	1,848.035	15.35	0.8654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			136.57430	125.335	15.35	0.1346	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			712.91620	738.806	17.05	0.5102	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			873.41620	816.106	17.05	0.4898	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			398.38520	408.928	19.37	0.3109	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,788.88520	1,716.228	19.37	0.6891	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,683.42130	1,753.790	15.24	0.8510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			153.92130	141.090	15.24	0.1490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			310.00180	317.159	20.45	0.2469	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,280.50180	2,204.459	20.45	0.7531	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			294.95180	301.547	20.67	0.2357	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,385.45180	2,308.847	20.67	0.7643	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			738.32960	765.470	16.92	0.5243	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			828.82960	772.770	16.92	0.4757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			279.73710	285.774	20.91	0.2242	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,500.23710	2,423.074	20.91	0.7758	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			201.18720	200.089	23.37	0.1554	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,531.68720	3,447.389	23.37	0.8446	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			349.30940	357.980	19.94	0.2758	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,039.80940	1,965.280	19.94	0.7242	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,718.05690	2,799.035	16.42	0.9550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			38.55690	36.335	16.42	0.0450	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,027.89160	2,103.397	15.65	0.8983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			98.39160	90.697	15.65	0.1017	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,948.64710	2,023.151	15.56	0.8888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			109.14710	100.451	15.56	0.1112	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,583.20890	1,647.677	15.19	0.8204	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			204.10890	185.077	15.19	0.1796	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			371.23440	380.552	20.08	0.2801	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,112.13440	2,037.952	20.08	0.7199	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			314.03100	321.124	20.83	0.2397	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,474.93100	2,398.524	20.83	0.7603	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,107.07650	3,189.905	16.96	0.9670	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			27.97650	27.305	16.96	0.0330	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,675.49250	1,741.321	15.23	0.8184	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			219.69250	201.622	15.23	0.1816	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			365.24840	373.839	20.91	0.2565	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,539.44840	2,464.139	20.91	0.7435	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			327.09590	334.426	21.46	0.2310	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,821.29590	2,744.726	21.46	0.7690	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,189.92080	3,272.893	16.86	0.9629	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			34.12080	33.193	16.86	0.0371	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,397.02630	2,474.655	15.87	0.9069	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			101.62630	95.055	15.87	0.0931	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			723.88210	745.434	18.04	0.4574	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,248.48210	1,185.834	18.04	0.5426	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			360.74730	368.664	21.78	0.2361	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,024.14730	2,947.564	21.78	0.7639	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			337.08300	344.272	22.17	0.2211	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,230.48300	3,153.172	22.17	0.7789	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,276.19240	3,359.692	16.72	0.9597	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			39.59240	38.592	16.72	0.0403	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,771.30520	1,838.645	15.28	0.8172	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			234.70520	217.545	15.28	0.1828	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,661.15070	1,720.713	15.25	0.7882	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			293.75070	268.413	15.25	0.2118	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			378.92620	386.947	21.80	0.2414	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,051.52620	2,974.647	21.80	0.7586	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			372.41370	380.224	21.90	0.2374	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,105.01370	3,027.924	21.90	0.7626	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,805.80520	1,875.246	15.30	0.8171	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			238.40520	222.946	15.30	0.1829	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,613.47370	1,671.457	15.33	0.7750	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			320.47370	293.557	15.33	0.2250	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			436.79410	446.682	21.07	0.2754	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,663.79410	2,588.782	21.07	0.7246	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,004.00070	2,076.855	15.47	0.8430	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			201.50070	189.055	15.47	0.1570	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,995.87330	2,068.592	15.47	0.8418	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			203.37330	190.792	15.47	0.1582	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,987.75920	2,060.339	15.46	0.8406	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			205.25920	192.538	15.46	0.1594	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			434.44850	443.871	21.36	0.2677	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,830.74850	2,754.771	21.36	0.7323	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			410.08840	418.741	21.68	0.2533	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,006.38840	2,929.641	21.68	0.7467	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,016.08900	2,089.059	15.45	0.8432	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			202.38900	189.959	15.45	0.1568	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,007.96330	2,080.798	15.45	0.8420	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			204.26330	191.698	15.45	0.1580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,999.84730	2,072.546	15.44	0.8408	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			206.14730	193.446	15.44	0.1592	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,056.92950	2,130.562	15.48	0.8491	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			193.22950	181.462	15.48	0.1509	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			373.68590	378.381	22.57	0.2250	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,494.78590	3,413.681	22.57	0.7750	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			368.11600	372.674	23.05	0.2191	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,649.21600	3,567.974	23.05	0.7809	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,372.86860	3,457.935	16.51	0.9574	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	28/09/2016		Foreign Exchange Option	11.80	Put		43.96860	43.235	16.51	0.0426	0.00	0	250
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Call		1,878.66110	1,947.366	15.33	0.8173	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Put		249.76110	232.666	15.33	0.1827	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.85	Call		406.15320	407.937	24.09	0.2204	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.85	Put		4,049.05320	3,963.837	24.09	0.7796	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Call		3,456.19760	3,543.080	16.50	0.9546	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Put		49.09760	48.981	16.50	0.0454	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	13.50	Call		1,966.80630	2,036.805	15.32	0.8183	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	13.50	Put		259.70630	242.705	15.32	0.1817	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Call		408.28130	410.143	23.86	0.2229	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Put		3,971.18130	3,886.043	23.86	0.7771	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Call		3,554.04550	3,641.684	16.42	0.9521	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Put		54.64550	54.684	16.42	0.0479	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	13.50	Call		2,072.13990	2,144.271	15.40	0.8186	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	13.50	Put		272.73990	257.271	15.40	0.1814	0.00	0	150
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Call		448.51430	447.290	25.26	0.2210	0.00	0	400
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Put		4,549.11430	4,460.290	25.26	0.7790	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Call		2,832.33430	2,914.342	15.69	0.9034	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Put		128.23430	122.942	15.69	0.0966	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Call		2,823.63760	2,905.560	15.69	0.9026	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Put		129.53760	124.160	15.69	0.0974	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Call		2,814.95390	2,896.787	15.69	0.9018	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Put		130.85390	125.387	15.69	0.0982	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Call		2,286.50530	2,361.411	15.47	0.8408	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Put		238.40530	226.211	15.47	0.1592	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Call		2,136.41160	2,208.679	15.39	0.8198	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Put		278.31160	263.479	15.39	0.1802	0.00	0	150
\$ / R	On	19/12/2016		Foreign Exchange Option	19.75	Call		483.53190	495.736	26.43	0.2273	0.00	0	150
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Put		4,926.57280	4,851.454	26.43	0.7760	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Call		3,615.12240	3,702.341	16.31	0.9514	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Put		57.02240	57.141	16.31	0.0486	0.00	0	250
\$ / R	On	19/12/2016		Foreign Exchange Option	19.75	Put		4,875.43190	4,800.536	26.43	0.7727	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Call		2,302.56530	2,377.734	15.47	0.8429	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Put		234.46530	222.533	15.47	0.1571	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Call		2,294.52920	2,369.568	15.47	0.8419	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		236.42920	224.368	15.47	0.1581	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Call		474.67280	486.654	26.43	0.2240	0.00	0	250
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Call		1,418.26860	1,448.522	17.85	0.5827	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Put		1,165.36860	1,110.222	17.85	0.4173	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Call		1,414.66690	1,444.803	17.87	0.5815	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Put		1,171.76690	1,116.503	17.87	0.4185	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Call		1,411.07900	1,441.105	17.89	0.5803	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Put		1,178.17900	1,122.805	17.89	0.4197	0.00	0	0
Total \$ / R Option											2,545,657.12	22,200	2,111,384	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												823,969,710.32	78,991	2,842,882
\$ / R MAXI On	11/12/2015	Foreign Exchange Future				14.43450		14.35320			0.0000	1,443,450.00	100	896
\$ / R MAXI On	14/03/2016	Foreign Exchange Future				14.68310		14.60110			0.0000	983,767.70	67	189
\$ / R MAXI On	13/06/2016	Foreign Exchange Future				14.92270		14.83950			0.0000	0.00	0	199
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				15.18910		15.10370			0.0000	0.00	0	55
Total \$ / R MAXI Future												2,427,217.70	167	1,339
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				15.14890	6.631	20.97	0.0003	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			249,335.64750	257,456.875	20.93	0.9997	0.0000	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			15.64750	6.875	20.93	0.0003	0.0000	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			251,334.66600	259,456.396	21.00	0.9997	0.0000	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			14.66600	6.396	21.00	0.0003	0.0000	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			250,335.14890	258,456.631	20.97	0.9997	0.0000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			223,399.89210	231,336.373	16.65	0.9650	0.0000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			2,289.89210	2,026.373	16.65	0.0350	0.0000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			222,436.28570	230,367.887	16.63	0.9645	0.0000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			2,326.28570	2,057.887	16.63	0.0355	0.0000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			221,473.20860	229,399.789	16.61	0.9640	0.0000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			2,363.20860	2,089.790	16.61	0.0360	0.0000	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			158,033.23370	164,621.180	15.16	0.8318	0.0000	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			18,083.23370	16,351.180	15.16	0.1682	0.0000	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			157,268.06460	163,833.940	15.17	0.8301	0.0000	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			18,318.06460	16,563.940	15.17	0.1699	0.0000	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			156,504.69290	163,048.664	15.17	0.8285	0.0000	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			18,554.69290	16,778.664	15.17	0.1715	0.0000	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			91,840.63670	86,194.900	17.08	0.4388	0.0000	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			101,960.76180	104,886.203	17.04	0.5646	0.0000	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			90,590.76180	84,976.203	17.04	0.4354	0.0000	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			101,584.81620	104,494.909	17.06	0.5629	0.0000	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			91,214.81620	85,584.909	17.06	0.4371	0.0000	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			101,210.63670	104,104.900	17.08	0.5612	0.0000	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,427,217.70	167	1,339
£ / R	On	11/12/2015	Foreign Exchange Future			21.96620		21.85110			0.0000	32,949,300.00	1,500	40,391
£ / R	On	12/01/2016	Foreign Exchange Future			23.06070		22.94110			0.0000	0.00	0	2
£ / R	On	14/03/2016	Foreign Exchange Future			22.34760		22.23240			0.0000	4,089,610.80	183	9,589
£ / R	On	13/06/2016	Foreign Exchange Future			22.71800		22.60160			0.0000	567,950.00	25	25
£ / R	On	08/09/2016	Foreign Exchange Future			23.08600		22.96780			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.13500		23.01590			0.0000	0.00	0	200
Total £ / R Future												37,606,860.80	1,708	50,207
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,981.38820	4,096.414	23.11	0.9994	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.28820	0.214	23.11	0.0006	0.00	0	830

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,691.65100	3,806.605	22.56	0.9990	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.55100	0.405	22.56	0.0010	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,362.23010	3,477.022	21.93	0.9979	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		1.13010	0.822	21.93	0.0021	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,352.25470	3,467.040	21.91	0.9979	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		1.15470	0.840	21.91	0.0021	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,342.27970	3,457.058	21.89	0.9978	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		1.17970	0.858	21.89	0.0022	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,458.42060	2,571.506	20.19	0.9878	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		7.32060	5.306	20.19	0.0122	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,869.00480	1,979.559	18.30	0.9696	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		17.90480	13.359	18.30	0.0304	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,751.85010	1,861.319	17.71	0.9652	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		20.75010	15.118	17.71	0.0348	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,644.92210	1,753.199	17.18	0.9603	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		23.82210	16.999	17.18	0.0397	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,548.17510	1,655.173	16.69	0.9553	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		27.07510	18.973	16.69	0.0447	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		1,148.71580	1,247.506	14.63	0.9231	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		47.61580	31.306	14.63	0.0769	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1,131.10630	1,228.317	14.53	0.9210	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		50.00630	32.117	14.53	0.0790	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		1,096.28200	1,190.021	14.33	0.9165	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		55.18200	33.822	14.33	0.0835	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		781.05700	854.602	14.43	0.8182	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		129.95700	88.402	14.43	0.1818	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		673.68120	739.591	14.55	0.7662	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		172.58120	123.391	14.55	0.2338	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		575.13750	633.402	14.67	0.7082	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		224.03750	167.202	14.67	0.2918	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		396.18130	439.112	14.94	0.5722	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		365.08130	292.912	14.94	0.4278	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		56.79960	59.526	16.59	0.1218	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,405.69960	1,293.326	16.59	0.8782	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,898.75000	2,004.653	14.29	0.9419	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		47.65000	33.953	14.29	0.0581	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		3,100.75520	3,207.726	16.79	0.9472	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		58.35520	50.126	16.79	0.0528	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		3,091.12860	3,198.010	16.76	0.9469	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		58.72860	50.410	16.76	0.0531	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		3,081.50620	3,188.297	16.74	0.9465	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		59.10620	50.697	16.74	0.0535	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,391.86020	2,473.959	14.96	0.8316	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		280.26020	245.959	14.96	0.1684	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,384.03560	2,465.949	14.96	0.8305	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		282.43560	247.949	14.96	0.1695	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	20.51	Call			2,376.22800	2,457.950	14.96	0.8294	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			284.62800	249.950	14.96	0.1706	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,333.51700	2,398.413	15.41	0.7517	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,003.47830	921.369	15.72	0.3731	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			650.36770	653.112	19.11	0.2856	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,532.56770	3,417.112	19.11	0.7144	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			565.71700	512.413	15.41	0.2483	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,711.07430	1,747.519	15.71	0.6294	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			993.27430	911.519	15.71	0.3706	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,706.17370	1,742.437	15.72	0.6282	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			998.37370	916.437	15.72	0.3718	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,701.27830	1,737.369	15.72	0.6269	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,434.46220	1,459.079	16.33	0.5466	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,408.56220	1,314.079	16.33	0.4534	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,430.45860	1,454.939	16.34	0.5455	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,414.55860	1,319.939	16.34	0.4545	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,426.55110	1,450.802	16.34	0.5443	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,420.65110	1,325.802	16.34	0.4557	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												37,606,860.80	1,708	174,915
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11764		0.11689			0.0000	18,821.60	160	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11999		0.11922			0.0000	0.00	0	1,231
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12232		0.12152			0.0000	0.00	0	0
Total ¥ / R Future												18,821.60	160	9,221
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,688.80950	2,763.510	25.10	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00950	0.010	25.10	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,689.53230	1,764.023	21.12	0.9975	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.73230	0.523	21.12	0.0025	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			703.90650	773.200	14.73	0.9521	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			15.10650	9.700	14.73	0.0479	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			417.51810	446.127	16.15	0.5182	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			496.01810	447.427	16.15	0.4818	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,930.73740	2,008.059	16.01	0.9780	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			9.23740	9.359	16.01	0.0220	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,022.69450	1,085.601	15.26	0.8482	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			101.19450	86.901	15.26	0.1518	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			375.70030	390.558	18.47	0.3590	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,223.40030	1,158.758	18.47	0.6410	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,312.01890	1,375.883	15.73	0.8273	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			159.71890	144.083	15.73	0.1727	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			698.17410	730.804	16.47	0.5851	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			545.87410	499.004	16.47	0.4149	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												18,821.60	160	9,221
€ / R	On	11/12/2015	Foreign Exchange Future			15.50040		15.47350			0.0000	9,455,244.00	610	96,697
€ / R	On	29/12/2015	Foreign Exchange Future			15.56100		15.53440			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.65200		15.62600			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.65910		15.63290			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.67260		15.40100			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.80810		15.78160			0.0000	5,690,916.00	360	29,052
€ / R	On	13/06/2016	Foreign Exchange Future			16.11100		16.08410			0.0000	0.00	0	539
€ / R	On	19/09/2016	Foreign Exchange Future			16.45790		16.42970			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.78900		16.75870			0.0000	0.00	0	3,000
Total € / R Future												15,146,160.00	970	129,788
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			468.64750	436.450	15.87	0.6498	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			0.00000	51.626	16.83	0.1425	2,484,501.25	48,125	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			0.00000	861.226	16.83	0.8575	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			38.89940	33.620	17.17	0.0985	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,065.39940	1,033.220	17.17	0.9015	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			98.78430	80.901	15.09	0.2148	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			540.27100	548.553	15.11	0.7708	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			106.77100	88.153	15.11	0.2292	4,407,670.00	50,000	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			375.36150	378.052	15.25	0.6348	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			191.86150	167.652	15.25	0.3652	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			162.14750	156.850	15.87	0.3502	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			0.00000	41.851	14.97	0.1281	5,440,617.00	130,000	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			577.20820	586.716	15.08	0.7946	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			93.70820	76.316	15.08	0.2054	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			569.72250	578.984	15.09	0.7899	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			96.22250	78.584	15.09	0.2101	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			562.28430	571.301	15.09	0.7852	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			5.86870	4.890	18.72	0.0167	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,451.53440	1,477.137	18.21	0.9773	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			8.03440	6.737	18.21	0.0227	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,188.89870	1,212.804	16.99	0.9588	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			15.39870	12.404	16.99	0.0412	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			0.00000	742.251	14.97	0.8719	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.01350	0.009	31.51	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,424.09280	2,450.783	21.09	0.9985	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.59280	0.383	21.09	0.0015	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,628.64520	1,654.637	18.86	0.9854	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			5.14520	4.237	18.86	0.0146	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,579.36870	1,605.290	18.72	0.9833	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,523.51350	4,550.409	31.51	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			279.04910	275.648	15.39	0.4461	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			444.64910	414.648	15.39	0.5539	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			471.91390	474.453	14.99	0.6348	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			237.51390	213.453	14.99	0.3652	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,102.86020	1,116.935	14.66	0.8607	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			86.86020	74.935	14.66	0.1393	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,094.57250	1,108.508	14.66	0.8583	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			88.57250	76.508	14.66	0.1417	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,086.31230	1,100.105	14.67	0.8560	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			90.31230	78.105	14.67	0.1440	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			911.55050	922.159	14.69	0.7978	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			135.55050	120.159	14.69	0.2022	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			860.11130	869.390	14.73	0.7763	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			154.11130	137.390	14.73	0.2237	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			720.92710	725.432	14.99	0.6965	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			238.02710	216.332	14.99	0.3035	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			510.26430	508.145	15.23	0.5645	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			397.36430	369.045	15.23	0.4355	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			0.00000	637.158	15.22	0.6033	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			0.00000	364.558	15.22	0.3967	36,455.80	100	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			0.00000	354.642	16.04	0.4004	35,464.23	100	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			0.00000	742.042	16.04	0.5996	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,981.25330	2,004.401	15.94	0.9306	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			49.65330	46.301	15.94	0.0694	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			500.24350	494.953	15.98	0.4664	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			718.64350	686.853	15.98	0.5336	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,750.09500	2,776.641	17.90	0.9716	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			18.49500	18.541	17.90	0.0284	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,603.92700	2,630.128	17.53	0.9663	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			22.32700	22.028	17.53	0.0337	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			987.51480	994.943	14.96	0.7295	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			255.91480	236.843	14.96	0.2705	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			400.75180	394.222	16.45	0.3918	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			919.15180	886.122	16.45	0.6082	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			518.92610	513.916	15.90	0.4796	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			687.32610	655.816	15.90	0.5204	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,321.59750	1,336.414	15.00	0.8314	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			139.99750	128.314	15.00	0.1686	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			447.88560	441.882	16.21	0.4280	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			816.28560	783.781	16.21	0.5720	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,048.98040	1,057.943	14.93	0.7524	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			227.38040	209.843	14.93	0.2476	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,841.07840	1,863.019	15.58	0.9183	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			59.47840	54.919	15.58	0.0817	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			793.02090	795.204	15.26	0.6416	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			381.42090	357.104	15.26	0.3584	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,813.25370	1,834.924	15.51	0.9156	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	14.03	Put			61.65370	56.824	15.51	0.0844	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,831.79520	1,853.647	15.55	0.9174	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			60.19520	55.547	15.55	0.0826	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,092.23520	1,102.234	14.94	0.7668	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			210.63520	194.134	14.94	0.2332	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,850.36970	1,872.399	15.60	0.9192	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			58.76970	54.299	15.60	0.0808	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			857.10840	854.797	15.91	0.5550	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			733.00840	703.797	15.91	0.4450	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,007.97060	2,028.905	14.98	0.8771	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,215.94710	1,221.197	15.01	0.7022	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			391.84710	370.197	15.01	0.2978	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			123.87060	117.905	14.98	0.1229	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,228.67730	1,234.253	15.00	0.7062	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			384.57730	363.253	15.00	0.2938	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,222.30140	1,227.714	15.00	0.7042	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			388.20140	366.714	15.00	0.2958	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			319.86920	304.557	14.81	0.2203	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,792.66130	1,805.370	14.82	0.7782	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			322.96130	307.470	14.82	0.2218	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,806.49590	1,819.563	14.81	0.7812	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			316.79590	301.663	14.81	0.2188	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,799.56920	1,812.457	14.81	0.7797	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,123.28760	1,113.253	17.15	0.5095	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,354.58760	1,314.253	17.15	0.4905	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,119.86800	1,109.807	17.16	0.5083	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,361.16800	1,320.807	17.16	0.4917	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,116.45410	1,106.374	17.18	0.5070	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,367.75410	1,327.374	17.18	0.4930	0.00	0	0
Total € / R Option												12,404,708.28	228,325	380,820
Total € / R												27,550,868.28	229,295	510,608
AU\$ / R	On	23/11/2015	Foreign Exchange Future			10.33610		10.27910			0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.26540		10.20880			0.0000	5,132,700.00	500	15,133
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.31080		10.25410			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.38970		10.33250			0.0000	0.00	0	8,812
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.51590		10.45920			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.66090		10.60370			0.0000	0.00	0	500
Total AU\$ / R Future												5,132,700.00	500	24,698
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			233.94350	289.190	13.69	0.8862	0.00	0	0
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			14.84350	13.090	13.69	0.1138	0.00	0	10,000
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			615.27520	671.902	13.97	0.9600	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			6.47520	6.502	13.97	0.0400	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			910.67320	967.337	15.99	0.9879	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	9.30	Put			1.87320	1.937	15.99	0.0121	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,958.80230	3,015.408	31.97	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00230	0.008	31.97	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			140.74430	178.828	12.72	0.5789	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			131.94430	113.428	12.72	0.4211	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,908.80250	2,965.408	31.41	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00250	0.008	31.41	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,858.80270	2,915.408	30.85	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00270	0.008	30.85	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			383.66250	431.213	12.00	0.7701	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			79.56250	70.413	12.00	0.2299	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			376.42780	423.662	12.00	0.7640	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			82.32780	72.862	12.00	0.2360	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			369.26400	416.176	12.00	0.7578	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			85.16400	75.376	12.00	0.2422	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			41.40790	38.577	12.52	0.1042	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			881.62030	936.169	12.54	0.9007	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			39.12030	36.469	12.54	0.0993	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			872.75010	927.211	12.53	0.8983	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			40.25010	37.511	12.53	0.1017	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			863.90790	918.277	12.52	0.8958	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			241.85260	226.183	12.99	0.3170	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			615.07980	655.871	13.00	0.6794	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			245.87980	229.971	13.00	0.3206	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			609.14460	649.702	13.01	0.6757	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			249.94460	233.802	13.01	0.3243	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			621.05260	662.083	12.99	0.6830	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			744.86200	782.369	13.71	0.6572	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			351.16200	331.469	13.71	0.3428	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			755.90610	793.808	13.69	0.6630	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			342.20610	322.908	13.69	0.3370	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			750.36780	788.073	13.70	0.6601	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			346.66780	327.173	13.70	0.3399	0.00	0	0
Total AU\$ / R Option												0.00	0	10,603
Total AU\$ / R												5,132,700.00	500	35,301
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.82310		10.78710			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.00670		10.97020			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			320.08150	348.539	10.73	0.8495	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			32.98150	25.439	10.73	0.1505	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			312.04170	339.993	10.71	0.8424	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			34.94170	26.893	10.71	0.1576	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			328.20650	357.153	10.76	0.8564	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	11/12/2015	Foreign Exchange Option	10.49	Put			31.10650	24.053	10.76	0.1436	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			255.86240	233.045	12.80	0.3895	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			426.89730	441.032	12.78	0.6202	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			246.69730	224.332	12.78	0.3798	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			421.45630	435.362	12.79	0.6154	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			251.25630	228.662	12.79	0.3846	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			416.06240	429.745	12.80	0.6105	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			14.36070		14.33720			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.68000		14.65660			0.0000	0.00	0	1,160
Total CHF / R Future												0.00	0	7,709
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			130.33330	109.852	15.95	0.2749	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			460.80190	463.596	15.96	0.7195	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			133.60190	112.896	15.96	0.2805	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			474.32030	477.566	15.94	0.7305	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			127.12030	106.866	15.94	0.2695	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			467.53330	470.552	15.95	0.7251	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			438.39880	432.318	16.78	0.4337	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			771.79880	742.318	16.78	0.5663	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			435.11350	428.998	16.80	0.4312	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			778.51350	748.999	16.80	0.5688	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			431.85240	425.701	16.82	0.4286	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			785.25240	755.701	16.82	0.5714	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	7,709
CNH / R	On	11/12/2015	Foreign Exchange Future			2.24640		2.24110			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.26340		2.26260			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			2,318.99080	2,370.691	18.89	0.9843	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			7.99080	6.691	18.89	0.0157	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,517.16700	2,569.015	19.55	0.9883	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			6.16700	5.015	19.55	0.0117	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,418.01430	2,469.789	19.22	0.9864	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			7.01430	5.789	19.22	0.0136	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,176.12130	1,171.276	15.85	0.6390	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			550.12130	537.276	15.85	0.3610	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,117.06230	1,111.548	15.84	0.6204	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			591.06230	577.548	15.84	0.3796	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
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,237.07430	1,232.906	15.85	0.6575	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			511.07430	498.906	15.85	0.3425	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.08080		2.07710			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.12420		2.12050			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			973.12870	997.837	17.12	0.8326	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			102.12870	89.837	17.12	0.1674	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			894.48510	914.971	16.98	0.8067	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			123.48510	106.971	16.98	0.1933	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			818.99240	837.986	17.03	0.7757	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			147.99240	129.986	17.03	0.2243	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			838.57530	832.896	19.41	0.4795	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,133.57530	1,090.896	19.41	0.5205	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			799.68380	793.395	19.48	0.4633	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,194.68380	1,151.395	19.48	0.5367	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			879.04450	874.012	19.35	0.4959	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,074.04450	1,032.012	19.35	0.5041	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			0.13950		0.13950			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13960		0.13960			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13930		0.13930			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13870		0.13870			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			0.07180		0.07140			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06780		0.06730			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06480		0.06440			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			9.37990		9.33570			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.40660		9.36090			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.50540		9.46040			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.60760		9.56290			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			78.48050	101.089	15.38	0.5835	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			82.78050	61.189	15.38	0.4165	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			113.80960	141.324	15.88	0.6907	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			58.10960	41.424	15.88	0.3093	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			107.45950	134.195	15.80	0.6740	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			61.75950	44.295	15.80	0.3260	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			101.28830	127.228	15.72	0.6569	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			65.58830	47.328	15.72	0.3431	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			298.91020	334.544	10.91	0.8746	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			28.01020	17.944	10.91	0.1254	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			290.74110	325.885	10.91	0.8670	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			29.84110	19.285	10.91	0.1330	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			282.66510	317.304	10.90	0.8591	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			31.76510	20.704	10.90	0.1409	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			448.97750	476.928	11.79	0.7288	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			128.57750	111.528	11.79	0.2712	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			442.29840	469.957	11.79	0.7234	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			131.89840	114.557	11.79	0.2766	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			435.67530	463.041	11.80	0.7180	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			135.27530	117.641	11.80	0.2820	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			710.19230	742.421	13.02	0.7565	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			157.29230	144.820	13.02	0.2435	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			724.78360	757.346	13.04	0.7632	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			151.88360	139.745	13.04	0.2368	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			717.47030	749.865	13.03	0.7599	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			154.57030	142.265	13.03	0.2401	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	16,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.07380		1.07800			0.0000	0.00	0	2,159
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.07660		1.08090			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07960		1.08390			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,209
Total QUANTO € / \$												0.00	0	2,209
RAIN	On	11/12/2015	Foreign Exchange Future			24,919.11000		24,836.23000			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			10.13410		10.10670			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.27550		10.24960			0.0000	1,068,652.00	104	3,191

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												1,068,652.00	104	3,191
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,011.27700	1,026.176	51.64	0.7347	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			264.57700	252.076	51.64	0.2653	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,024.87450	1,039.966	51.64	0.7396	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			258.17450	245.866	51.64	0.2604	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,018.06250	1,033.058	51.64	0.7371	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			261.36250	248.958	51.64	0.2629	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,046.94320	1,174.404	43.78	0.5955	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			777.34320	878.904	43.78	0.4045	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,019.89860	1,147.210	42.81	0.5939	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			760.29860	861.710	42.81	0.4061	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			992.82980	1,119.990	41.85	0.5922	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			743.22980	844.490	41.85	0.4078	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												1,068,652.00	104	3,191
TRY / R	On	11/12/2015	Foreign Exchange Future			5.00900		4.95750			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.96210		4.91010			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			468.12210	519.443	15.91	0.9939	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.62210	0.443	15.91	0.0061	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			458.16690	509.485	15.79	0.9933	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.66690	0.485	15.79	0.0067	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			448.21550	499.519	15.63	0.9928	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.71550	0.519	15.63	0.0072	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			451.86170	498.371	15.18	0.8816	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			31.76170	26.271	15.18	0.1184	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			443.22280	489.507	15.14	0.8772	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			33.12280	27.407	15.14	0.1228	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			434.63440	480.686	15.09	0.8726	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			34.53440	28.586	15.09	0.1274	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			1.19760		1.14150			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.15170		1.09770			0.0000	0.00	0	1
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									882824465.30	60,400	1,031,045
Total Options									14950365.40	250,525	2,635,515
Grand Total:									897,774,830.70	310,925	3,666,560