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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/11/2015 Foreign Exchange Future			14.02560		14.18380			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.02090		14.18990			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.02300		14.19130			0.0000	673,104.00	48	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.02500		14.19260			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.05350		14.22130			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.06130		14.23000			0.0000	788,642,071.80	56,086	591,243
\$ / R On 21/12/2015 Foreign Exchange Future			14.08740		14.25900			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.10830		14.28040			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.14500		14.31780			0.0000	61,247,850.00	4,330	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.14760		14.32050			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.18400		14.35680			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.18900		14.36180			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.22400		14.39700			0.0000	540,512.00	38	38
\$ / R On 19/02/2016 Foreign Exchange Future			14.24150		14.41460			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.25660		14.42980			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.26680		14.44000			0.0000	1,783,350.00	125	125
\$ / R On 11/03/2016 Foreign Exchange Future			14.29470		14.46800			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.30230		14.47560			0.0000	124,272,684.70	8,689	88,936
\$ / R On 16/03/2016 Foreign Exchange Future			14.30740		14.48070			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.32510		14.49860			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			14.34030		14.51390			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	18/04/2016	Foreign Exchange Future			14.39110		14.56480			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.41130		14.58520			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.44690		14.62090			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.49020		14.66460			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.51610		14.69060			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.52390		14.69850			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.53420		14.70890			0.0000	7,412,442.00	510	33,536
\$ / R	On	28/06/2016	Foreign Exchange Future			14.57310		14.74790			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.64820		14.82340			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.68710		14.86240			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.72630		14.90200			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.75620		14.93220			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.76160		14.93770			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.78060		14.95690			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.79150		14.96780			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			14.81590		14.99250			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.89190		15.06930			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.98230		15.16050			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.02820		15.20610			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.04250		15.22040			0.0000	376,062.50	25	1,060
\$ / R	On	13/03/2017	Foreign Exchange Future			15.28340		15.45970			0.0000	0.00	0	0
Total \$ / R Future												984,948,077.00	69,851	736,067
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,043.82650	885.611	34.90	0.9998	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			0.02650	0.011	34.90	0.0002	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			435.63600	277.919	21.29	0.9630	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			1.83600	2.319	21.29	0.0370	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			517.67880	354.926	16.90	0.8951	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			7.77880	14.026	16.90	0.1049	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			241.66820	109.131	14.20	0.5561	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			41.76820	78.231	14.20	0.4439	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,391.30000	3,223.000	17.72	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	17.72	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			3,041.30050	2,873.000	17.72	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00050	0.000	17.72	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,561.33490	1,393.023	23.32	0.9998	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			23.90340	44.190	15.38	0.2613	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.03790	0.080	49.87	0.0004	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,258.73790	3,427.080	49.87	0.9996	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			763.52290	597.076	18.25	0.9684	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			2.22290	4.076	18.25	0.0316	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			8.06140	14.863	16.75	0.1027	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			473.89500	316.276	16.20	0.8477	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			12.59500	23.276	16.20	0.1523	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			951.99390	784.262	19.52	0.9895	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			0.69390	1.262	19.52	0.0105	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			365.20340	217.190	15.38	0.7387	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			0.73850	1.345	19.45	0.0111	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			862.51050	695.222	18.94	0.9821	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			1.21050	2.222	18.94	0.0179	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,341.35810	1,173.099	21.95	0.9991	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			0.05810	0.099	21.95	0.0009	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			549.36140	387.863	16.75	0.8973	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.03490	0.023	23.32	0.0002	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,261.39730	1,093.168	21.45	0.9985	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			0.09730	0.168	21.45	0.0015	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,161.48450	993.324	20.83	0.9971	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			0.18450	0.324	20.83	0.0029	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			942.03850	774.345	19.45	0.9889	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,063.12660	895.738	19.11	0.9939	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			0.52660	0.738	19.11	0.0061	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,881.88590	1,714.176	21.12	0.9968	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.58590	0.676	21.12	0.0032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00080	0.000	32.08	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,540.00080	6,708.700	32.08	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			8.69250	4.047	19.38	0.0171	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,348.69250	1,512.747	19.38	0.9829	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			5.14510	2.467	20.35	0.0105	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,575.14510	1,741.167	20.35	0.9895	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			1.28780	0.671	23.30	0.0028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,271.28780	2,439.371	23.30	0.9972	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			41.08950	21.216	18.15	0.0766	636,477.00	30,000	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			811.08950	959.916	18.15	0.9234	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			18.47970	8.525	18.63	0.0342	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,088.47970	1,247.225	18.63	0.9658	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			13.26210	5.838	18.82	0.0243	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,203.26210	1,364.538	18.82	0.9757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			62.72980	34.634	17.88	0.1169	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			662.72980	803.334	17.88	0.8831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			61.24860	33.670	17.89	0.1141	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			671.24860	812.370	17.89	0.8859	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			44.38330	23.168	18.10	0.0827	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			784.38330	931.868	18.10	0.9173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			133.57200	81.461	17.13	0.2390	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			403.57200	520.162	17.13	0.7610	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			85.16350	49.259	17.63	0.1575	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			555.16350	687.959	17.63	0.8425	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			75.79990	43.282	17.75	0.1411	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			595.79990	731.982	17.75	0.8589	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			203.40700	131.063	16.64	0.3476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			273.40700	369.763	16.64	0.6524	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			176.21500	111.361	16.81	0.3066	0.00	0	580

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	14.37	Put			316.21500	420.061	16.81	0.6934	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			165.49770	103.727	16.88	0.2900	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			335.49770	442.427	16.88	0.7100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			229.25470	150.203	16.49	0.3853	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			239.25470	328.903	16.49	0.6147	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call			216.02980	140.362	16.56	0.3662	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put			256.02980	349.062	16.56	0.6338	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			211.75560	137.203	16.59	0.3599	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			261.75560	355.903	16.59	0.6401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call			307.33120	208.154	16.12	0.4873	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put			167.33120	236.854	16.12	0.5127	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			290.27840	195.343	16.19	0.4662	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			180.27840	254.043	16.19	0.5338	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			247.83670	164.199	16.39	0.4115	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			217.83670	302.899	16.39	0.5885	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			355.80340	246.432	15.99	0.5449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			135.80340	195.132	15.99	0.4551	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			337.11780	231.171	16.01	0.5232	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			147.11780	209.871	16.01	0.4768	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			331.02450	226.230	16.02	0.5160	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			151.02450	214.930	16.02	0.4840	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			415.42400	296.140	15.93	0.6094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			105.42400	154.840	15.93	0.3906	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call			394.96620	278.917	15.95	0.5880	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put			114.96620	167.617	15.95	0.4120	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			362.16540	251.664	15.99	0.5521	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			132.16540	190.364	15.99	0.4479	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			480.15880	351.683	15.86	0.6720	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			80.15880	120.383	15.86	0.3280	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			472.72500	345.229	15.87	0.6652	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			82.72500	123.929	15.87	0.3348	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			422.37030	302.026	15.92	0.6165	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			102.37030	150.726	15.92	0.3835	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			598.29860	456.594	15.76	0.7673	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			48.29860	75.294	15.76	0.2327	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			565.63960	427.180	15.79	0.7432	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			55.63960	85.880	15.79	0.2568	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			502.80870	371.463	15.84	0.6921	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			72.80870	110.163	15.84	0.3079	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			631.72200	486.991	15.73	0.7902	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			41.72200	65.691	15.73	0.2098	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			623.29710	479.303	15.74	0.7846	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			43.29710	68.003	15.74	0.2154	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			614.91770	471.673	15.74	0.7789	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			44.91770	70.373	15.74	0.2211	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			665.86200	518.325	15.70	0.8118	0.00	0	1,300

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	13.60	Put		35.86200	57.025	15.70	0.1882	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		648.70610	502.544	15.72	0.8011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		38.70610	61.244	15.72	0.1989	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		640.19170	494.738	15.72	0.7957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		40.19170	63.438	15.72	0.2043	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		754.01170	600.423	15.63	0.8601	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		24.01170	39.123	15.63	0.1399	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		736.08710	583.600	15.65	0.8511	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		26.08710	42.300	15.65	0.1489	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		674.50280	526.298	15.69	0.8170	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		34.50280	54.998	15.69	0.1830	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		867.35900	705.068	15.55	0.9066	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		17.35900	23.768	15.55	0.0934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		848.31960	687.222	15.56	0.8997	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		18.31960	25.922	15.56	0.1003	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		810.40890	651.995	15.59	0.8849	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		20.40890	30.695	15.59	0.1151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		934.38460	769.836	15.75	0.9250	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		14.38460	18.536	15.75	0.0750	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		924.77490	760.382	15.69	0.9229	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		14.77490	19.082	15.69	0.0771	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		886.44960	723.061	15.53	0.9132	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		16.44960	21.761	15.53	0.0868	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,021.31490	855.588	16.24	0.9415	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		11.31490	14.288	16.24	0.0585	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		992.25470	826.880	16.08	0.9364	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		12.25470	15.580	16.08	0.0636	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		963.27540	798.293	15.91	0.9310	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		13.27540	16.993	15.91	0.0690	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,069.91060	903.674	16.52	0.9490	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		9.91060	12.374	16.52	0.0510	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,040.73000	874.788	16.35	0.9446	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		10.73000	13.488	16.35	0.0554	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,031.01830	865.182	16.30	0.9431	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		11.01830	13.882	16.30	0.0569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,187.23040	1,020.084	17.17	0.9634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		7.23040	8.784	17.17	0.0366	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,138.24160	971.428	16.90	0.9580	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		8.24160	10.128	16.90	0.0420	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,089.40090	922.984	16.63	0.9517	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		9.40090	11.684	16.63	0.0483	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,374.42470	1,206.450	18.22	0.9783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		4.42470	5.150	18.22	0.0217	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,334.90250	1,167.058	18.00	0.9757	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		4.90250	5.758	18.00	0.0243	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,236.34760	1,068.925	17.45	0.9681	0.00	0	1,197

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	13.00	Put			6.34760	7.625	17.45	0.0319	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,463.31290	1,295.315	18.71	0.9830	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			3.31290	4.015	18.71	0.0170	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,433.79730	1,265.661	18.55	0.9815	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			3.79730	4.361	18.55	0.0185	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,384.31310	1,216.309	18.27	0.9788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			4.31310	5.009	18.27	0.0212	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,631.46120	1,463.740	19.56	0.9895	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			1.46120	2.440	19.56	0.0105	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,532.38690	1,364.614	19.10	0.9859	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			2.38690	3.314	19.10	0.0141	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,473.16380	1,305.206	18.77	0.9834	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			3.16380	3.906	18.77	0.0166	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,671.19170	1,503.429	19.70	0.9908	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			1.19170	2.129	19.70	0.0092	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,661.25450	1,493.503	19.67	0.9905	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			1.25450	2.203	19.67	0.0095	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,651.32030	1,483.579	19.63	0.9902	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			1.32030	2.279	19.63	0.0098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,050.13660	1,881.870	21.12	0.9974	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.13660	0.570	21.12	0.0026	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,030.15480	1,861.912	21.04	0.9972	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.15480	0.612	21.04	0.0028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,730.87040	1,563.034	19.93	0.9925	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.87040	1.734	19.93	0.0075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,130.08190	1,961.730	21.42	0.9980	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.08190	0.430	21.42	0.0020	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,080.11300	1,911.813	21.23	0.9977	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.11300	0.513	21.23	0.0023	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,070.12050	1,901.831	21.19	0.9976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.12050	0.531	21.19	0.0024	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,280.02970	2,111.553	21.98	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.02970	0.253	21.98	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,230.04200	2,061.602	21.79	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.04200	0.302	21.79	0.0014	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,190.05500	2,021.648	21.64	0.9984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.05500	0.348	21.64	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,480.00680	2,311.423	22.72	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.00680	0.123	22.72	0.0006	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,430.01000	2,261.448	22.53	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.01000	0.148	22.53	0.0007	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,330.02080	2,161.511	22.16	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.02080	0.211	22.16	0.0010	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,830.00040	2,661.335	24.02	0.9998	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.00040	0.035	24.02	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,630.00210	2,461.372	23.28	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.00210	0.072	23.28	0.0003	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,620.00220	2,451.374	23.24	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.00220	0.074	23.24	0.0004	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,280.00080	3,111.312	26.64	0.9999	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00080	0.012	26.64	0.0001	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,230.00070	3,061.313	26.30	0.9999	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.00070	0.013	26.30	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			5,030.00000	4,861.300	34.18	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00000	0.000	34.18	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,980.00000	4,811.300	34.18	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00000	0.000	34.18	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			3,030.00040	2,861.318	24.92	0.9999	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.00040	0.018	24.92	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,080.00000	4,911.300	34.18	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00000	0.000	34.18	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			1.05680	0.897	28.33	0.0026	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,612.05680	3,783.497	28.33	0.9974	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,119.04770	2,947.416	21.08	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.04770	0.016	21.08	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			3,109.04830	2,937.417	21.09	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.04830	0.017	21.09	0.0001	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			330.39010	239.471	16.17	0.4726	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			221.39010	302.071	16.17	0.5274	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,459.02970	3,287.401	20.61	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.02970	0.001	20.61	0.0000	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			829.13120	680.389	15.14	0.8172	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			48.73120	72.089	15.14	0.1828	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			506.55420	391.322	15.53	0.6130	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			146.15420	203.022	15.53	0.3870	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			647.89390	524.089	15.05	0.6756	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			130.09390	179.089	15.05	0.3244	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,400.89310	1,234.883	14.42	0.9490	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			10.39310	17.283	14.42	0.0510	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			937.21800	792.259	14.52	0.7922	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			80.41800	108.259	14.52	0.2078	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			339.24000	267.386	16.01	0.3967	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			462.44000	563.386	16.01	0.6033	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			155.01530	118.089	17.54	0.2021	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			958.21530	1,094.089	17.54	0.7979	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,406.52500	1,242.693	14.34	0.9287	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			19.72500	28.693	14.34	0.0713	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,276.58210	1,116.383	14.39	0.9014	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			29.78210	42.383	14.39	0.0986	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			128.57520	97.248	17.89	0.1707	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,091.77520	1,233.248	17.89	0.8293	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,559.62560	2,387.037	17.89	0.9919	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	11.80	Put			2.82560	3.037	17.89	0.0081	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			761.05140	632.549	14.86	0.6997	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			139.25140	183.549	14.86	0.3003	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			444.58840	354.624	15.55	0.4846	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			342.78840	425.624	15.55	0.5154	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,800.67940	2,627.529	17.99	0.9916	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			3.67940	3.529	17.99	0.0084	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			163.10920	128.325	18.14	0.1939	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,166.10920	1,304.325	18.14	0.8061	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			288.34020	233.007	17.05	0.3109	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			783.74020	901.507	17.05	0.6891	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			716.33790	599.484	15.09	0.6292	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			231.73790	287.984	15.09	0.3708	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			510.29330	418.906	15.66	0.4949	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			395.69330	477.406	15.66	0.5051	0.00	0	100
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			162.93790	130.341	18.67	0.1817	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,373.13790	1,513.741	18.67	0.8183	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,636.69310	2,463.338	17.10	0.9853	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			6.89310	6.738	17.10	0.0147	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,044.96030	900.833	14.58	0.7762	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			115.16030	144.233	14.58	0.2238	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			329.58520	269.171	16.92	0.3395	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			739.78520	852.571	16.92	0.6605	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			422.75960	349.554	16.38	0.4117	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			582.75960	682.754	16.38	0.5883	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			761.31870	644.277	15.14	0.6359	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			241.31870	297.477	15.14	0.3641	0.00	0	100
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,963.87590	1,792.188	15.03	0.9472	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			25.87590	27.488	15.03	0.0528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,428.61270	3,254.868	18.28	0.9947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			3.01270	2.569	18.28	0.0053	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,931.76620	2,758.320	17.20	0.9878	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			6.16620	6.020	17.20	0.0122	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,882.22040	2,708.826	17.09	0.9869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			6.62040	6.526	17.09	0.0131	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			7.29820	5.089	24.82	0.0080	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,761.69820	5,932.789	24.82	0.9920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			143.38580	115.787	19.63	0.1486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,817.78580	1,963.487	19.63	0.8514	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			109.69040	88.130	20.24	0.1160	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,134.09040	2,285.830	20.24	0.8840	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			91.03840	72.930	20.68	0.0974	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,365.43840	2,520.630	20.68	0.9026	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			217.80260	179.178	18.61	0.2191	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,342.20260	1,476.878	18.61	0.7809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			194.46410	159.697	18.93	0.1976	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,468.86410	1,607.397	18.93	0.8024	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			147.91140	119.519	19.56	0.1529	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,782.31140	1,927.219	19.56	0.8471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			338.89470	281.541	17.40	0.3238	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			893.29470	1,009.241	17.40	0.6762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			285.27130	235.929	17.86	0.2787	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			1,059.67130	1,183.629	17.86	0.7213	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			280.86060	232.197	17.91	0.2749	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,075.26060	1,199.896	17.91	0.7251	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			439.72150	368.233	16.69	0.4034	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			664.12150	765.933	16.69	0.5966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			422.68380	353.502	16.80	0.3905	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			697.08380	801.202	16.80	0.6095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			375.45280	312.833	17.12	0.3535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			799.85280	910.533	17.12	0.6465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			601.23120	506.232	15.86	0.5154	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			435.63120	513.932	15.86	0.4846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			514.86720	433.617	16.26	0.4586	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			539.26720	631.317	16.26	0.5414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			479.62150	402.873	16.46	0.4332	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			594.02150	690.573	16.46	0.5668	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			710.26760	603.436	15.53	0.5818	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			334.66760	401.136	15.53	0.4182	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			656.52020	555.259	15.68	0.5499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			380.92020	452.959	15.68	0.4501	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			651.32900	550.623	15.70	0.5467	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			385.72900	458.323	15.70	0.4533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			919.41850	792.885	15.00	0.6913	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			203.81850	250.585	15.00	0.3087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			803.31040	687.569	15.28	0.6334	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			267.71040	325.269	15.28	0.3666	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			767.39780	654.986	15.37	0.6140	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			291.79780	352.686	15.37	0.3860	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,071.89750	931.235	14.71	0.7558	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			146.29750	178.935	14.71	0.2442	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,012.26480	876.051	14.80	0.7320	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			166.66480	203.751	14.80	0.2680	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			926.37640	799.071	14.98	0.6944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			200.77640	246.771	14.98	0.3056	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,353.20390	1,198.623	14.47	0.8471	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			77.60390	96.323	14.47	0.1529	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,302.79540	1,150.288	14.51	0.8330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			87.19540	107.988	14.51	0.1670	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,110.09930	967.187	14.68	0.7700	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			134.49930	164.887	14.68	0.2300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,715.53750	1,544.806	14.34	0.9213	0.00	0	20,000

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	12.80	Put			39.93750	42.506	14.34	0.0787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,575.13390	1,409.764	14.29	0.8985	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			49.53390	57.464	14.29	0.1015	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,439.01430	1,281.272	14.40	0.8692	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			63.41430	78.972	14.40	0.1308	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,233.67450	2,060.868	15.57	0.9640	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			18.07450	18.568	15.57	0.0360	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,953.35960	1,781.362	14.91	0.9449	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			27.75960	29.062	14.91	0.0551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,772.21840	1,601.120	14.47	0.9276	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			36.61840	38.820	14.47	0.0724	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,438.78550	2,265.665	16.06	0.9737	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			13.18550	13.365	16.06	0.0263	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,428.98620	2,255.877	16.03	0.9733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			13.38620	13.577	16.03	0.0267	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,380.03460	2,206.987	15.92	0.9712	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			14.43460	14.687	15.92	0.0288	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,536.93170	2,363.713	16.29	0.9774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			11.33170	11.413	16.29	0.0226	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,487.82510	2,314.652	16.17	0.9756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			12.22510	12.352	16.17	0.0244	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,448.58770	2,275.456	16.08	0.9741	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			12.98770	13.156	16.08	0.0259	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,684.61250	2,511.293	16.63	0.9821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			9.01250	8.993	16.63	0.0179	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,655.03640	2,481.734	16.56	0.9812	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			9.43640	9.434	16.56	0.0188	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,576.26260	2,403.013	16.38	0.9788	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			10.66260	10.713	16.38	0.0212	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,244.36160	1,095.009	14.60	0.8119	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			103.66160	127.609	14.60	0.1881	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			473.08320	397.656	16.58	0.4249	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			622.38320	720.256	16.58	0.5751	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			385.44020	323.252	17.28	0.3501	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			856.84020	968.152	17.28	0.6499	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,016.26990	883.071	14.91	0.7191	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			187.66990	227.971	14.91	0.2809	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			330.65670	277.875	17.86	0.3011	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,066.75670	1,187.575	17.86	0.6989	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			202.54810	167.160	19.29	0.1926	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,648.64810	1,786.860	19.29	0.8074	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,724.25680	2,550.857	16.22	0.9800	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			10.35680	10.557	16.22	0.0200	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,161.88770	1,019.473	14.70	0.7673	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			147.98770	179.173	14.70	0.2327	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			912.25100	795.322	15.39	0.6366	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			317.45100	374.222	15.39	0.3634	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			351.78630	300.033	18.24	0.2981	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,206.98630	1,328.933	18.24	0.7019	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,256.61740	1,114.724	14.74	0.7642	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			171.41740	203.423	14.74	0.2358	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			325.05420	278.447	18.75	0.2711	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,399.85420	1,527.147	18.75	0.7289	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			224.14810	188.753	19.85	0.1923	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,928.94810	2,067.453	19.85	0.8077	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,797.27430	2,625.044	15.68	0.9763	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			12.07430	13.744	15.68	0.0237	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			394.48110	341.452	18.43	0.3099	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,283.58110	1,404.552	18.43	0.6901	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			818.45630	716.057	15.95	0.5638	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			477.55630	549.157	15.95	0.4362	0.00	0	8,403
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,359.25290	1,217.121	14.80	0.7631	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			194.65290	226.921	14.80	0.2369	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			324.69960	280.545	19.64	0.2464	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,790.09960	1,920.345	19.64	0.7536	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			241.18210	207.215	20.52	0.1882	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,276.58210	2,417.015	20.52	0.8118	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,879.04820	2,705.778	14.98	0.9747	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			14.44820	15.578	14.98	0.0253	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,519.73650	2,349.326	14.65	0.9513	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			29.13650	33.226	14.65	0.0487	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			487.44150	427.249	18.33	0.3476	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,246.84150	1,361.149	18.33	0.6524	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,561.39750	1,411.184	14.62	0.8076	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			152.89750	177.284	14.62	0.1924	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,553.64560	1,403.765	14.63	0.8055	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			155.14560	179.865	14.63	0.1945	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,545.91620	1,396.370	14.64	0.8035	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			157.41620	182.470	14.64	0.1965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,573.93840	1,423.764	14.62	0.8073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			155.03840	179.564	14.62	0.1927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,566.20010	1,416.354	14.63	0.8053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			157.30010	182.154	14.63	0.1947	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,416.25710	1,273.442	14.85	0.7630	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			207.35710	239.242	14.85	0.2370	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,394.57670	1,252.881	14.89	0.7564	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			215.67670	248.681	14.89	0.2436	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,646.03170	1,491.542	14.52	0.8252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			137.13170	157.342	14.52	0.1748	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			663.50530	584.621	17.33	0.4441	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			884.60530	980.421	17.33	0.5559	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			639.79810	563.379	17.46	0.4309	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	15.00	Put			930.89810	1,029.179	17.46	0.5691	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,558.48440	1,408.969	14.64	0.8032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			159.58440	184.769	14.64	0.1968	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			302.18410	261.986	20.24	0.2212	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,123.28410	2,257.786	20.24	0.7788	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			264.37700	228.891	20.67	0.1958	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,365.47700	2,504.691	20.67	0.8042	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			691.79330	610.012	17.17	0.4596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			832.89330	925.812	17.17	0.5404	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			235.37900	203.592	21.06	0.1759	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,586.47900	2,729.392	21.06	0.8241	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			155.78490	139.337	23.40	0.1192	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,616.88490	3,775.137	23.40	0.8808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			350.05420	304.071	19.77	0.2525	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,871.15420	1,999.871	19.77	0.7475	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,891.46180	1,727.203	14.39	0.8745	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			92.56180	103.003	14.39	0.1255	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,813.86970	1,650.709	14.36	0.8612	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			104.96970	116.509	14.36	0.1388	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			249.94220	216.288	20.86	0.1860	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,471.04220	2,612.088	20.86	0.8140	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,576.91670	2,406.384	14.60	0.9533	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			28.01670	32.184	14.60	0.0467	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,466.91880	1,323.401	14.92	0.7628	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			219.01880	250.301	14.92	0.2372	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			324.98710	282.950	20.38	0.2274	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,197.08710	2,329.850	20.38	0.7726	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			269.54110	234.433	21.03	0.1917	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,561.64110	2,701.333	21.03	0.8083	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,961.42330	2,789.724	14.32	0.9741	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			13.52330	16.624	14.32	0.0259	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,561.51710	1,417.955	15.03	0.7634	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			238.11710	269.755	15.03	0.2366	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			320.98050	282.130	21.15	0.2104	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,627.58050	2,763.930	21.15	0.7896	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			284.12500	249.428	21.63	0.1877	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,910.72500	3,051.228	21.63	0.8123	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,037.15540	2,864.838	13.74	0.9747	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			13.75540	16.638	13.74	0.0253	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,240.89610	2,080.850	14.24	0.8956	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			78.49610	93.750	14.24	0.1044	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			661.40960	591.850	18.51	0.3935	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,319.00960	1,424.750	18.51	0.6065	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			317.57260	284.000	22.03	0.1963	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,115.57260	3,257.700	22.03	0.8037	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			295.44050	269.377	22.54	0.1850	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,323.44050	3,473.077	22.54	0.8150	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,116.03940	2,942.384	13.17	0.9759	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			14.03940	16.084	13.17	0.0241	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,656.84800	1,512.770	15.09	0.7651	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			254.84800	286.470	15.09	0.2349	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			329.28450	296.371	22.19	0.1989	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,197.08450	3,340.171	22.19	0.8011	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,691.91150	1,547.773	15.10	0.7662	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			259.71150	291.573	15.10	0.2338	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,555.10410	1,416.872	15.33	0.7291	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			322.90410	360.672	15.33	0.2709	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			335.63520	300.468	22.06	0.2019	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,143.43520	3,284.268	22.06	0.7981	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,509.41580	1,373.484	15.43	0.7144	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			351.71580	391.884	15.43	0.2856	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			392.31580	350.141	21.37	0.2323	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,754.61580	2,888.541	21.37	0.7677	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,869.89700	1,722.872	14.87	0.8037	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			202.99700	232.272	14.87	0.1963	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,862.61270	1,715.833	14.88	0.8019	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			205.71270	235.233	14.88	0.1981	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,855.34760	1,708.659	14.90	0.8002	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			208.44760	238.059	14.90	0.1998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			390.90850	349.418	21.65	0.2264	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,923.10850	3,057.918	21.65	0.7736	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			367.30290	328.184	21.95	0.2135	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,099.50290	3,236.684	21.95	0.7865	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,881.66750	1,734.963	14.86	0.8040	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			203.86750	233.463	14.86	0.1960	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,874.39640	1,727.938	14.88	0.8022	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			206.59640	236.438	14.88	0.1978	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,867.14440	1,720.766	14.89	0.8005	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			209.34440	239.266	14.89	0.1995	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,918.36670	1,770.358	14.78	0.8127	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			190.56670	218.858	14.78	0.1873	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			336.54940	308.360	23.11	0.1935	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,594.04940	3,742.460	23.11	0.8065	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			326.42030	299.421	23.46	0.1869	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,743.92030	3,893.521	23.46	0.8131	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,206.40920	3,030.508	12.54	0.9781	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			13.90920	14.608	12.54	0.0219	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,761.77750	1,616.883	15.12	0.7683	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			269.27750	300.983	15.12	0.2317	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			355.15760	322.679	24.22	0.1873	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,135.85760	4,280.779	24.22	0.8127	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,283.44560	3,106.945	12.29	0.9781	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		14.14560	15.045	12.29	0.0219	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,846.26380	1,703.785	15.14	0.7713	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		276.96380	311.885	15.14	0.2287	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		359.52700	326.591	24.05	0.1901	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,060.22700	4,204.691	24.05	0.8099	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,375.59060	3,198.285	12.11	0.9776	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		15.09060	15.985	12.11	0.0224	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,942.68160	1,805.890	15.16	0.7748	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		282.18160	323.590	15.16	0.2252	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		384.66840	354.403	25.23	0.1888	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,624.16840	4,772.103	25.23	0.8112	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,631.57900	2,476.617	13.07	0.9111	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		65.47900	88.417	13.07	0.0889	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,623.06940	2,468.389	13.09	0.9098	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		66.96940	90.189	13.09	0.0902	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,614.58260	2,460.185	13.12	0.9084	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		68.48260	91.985	13.12	0.0916	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,148.08740	2,004.497	14.97	0.8058	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		237.68740	271.997	14.97	0.1942	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,018.07240	1,873.135	15.19	0.7772	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		297.67240	330.635	15.19	0.2228	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		396.08640	349.768	25.22	0.1827	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		4,977.79260	5,110.052	25.22	0.8204	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,436.50910	3,259.574	12.07	0.9769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		16.10910	17.074	12.07	0.0231	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,925.68640	5,057.268	25.22	0.8173	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,162.02350	2,018.345	14.94	0.8089	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		231.62350	265.845	14.94	0.1911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,155.04380	2,011.608	14.96	0.8073	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		234.64380	269.108	14.96	0.1927	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		388.19260	342.552	25.22	0.1796	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,343.52940	1,250.956	18.29	0.5348	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,223.82940	1,307.556	18.29	0.4652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,340.09470	1,247.460	18.31	0.5336	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,230.39470	1,314.060	18.31	0.4664	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,336.67350	1,243.970	18.32	0.5324	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,236.97350	1,320.570	18.32	0.4676	0.00	0	0
Total \$ / R Option											636,477.00	30,000	2,121,884
Total \$ / R											985,584,554.00	99,851	2,857,951
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		14.06130	14.23000			0.0000	1,040,536.20	74	1,007
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		14.30230	14.47560			0.0000	471,975.90	33	265
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.53420	14.70890			0.0000	72,671.00	5	199
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.79150	14.96780			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												1,585,183.10	112	1,526
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			1.44500	17.675	22.35	0.0008		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			237,001.55520	220,148.318	22.31	0.9991		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			1.55520	18.318	22.31	0.0009		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			239,001.34230	222,147.052	22.38	0.9992		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			1.34230	17.052	22.38	0.0008		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			238,001.44500	221,147.675	22.35	0.9992		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			210,752.78840	193,501.795	15.28	0.9563		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			2,192.78840	2,271.795	15.28	0.0437		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			209,785.49690	192,537.138	15.25	0.9557		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			2,225.49690	2,307.138	15.25	0.0443		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			208,818.67320	191,573.088	15.23	0.9550		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			2,258.67320	2,343.088	15.23	0.0450		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			146,026.07030	131,525.063	14.79	0.7760		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			19,136.07030	22,105.063	14.79	0.2240		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			145,286.76580	130,821.747	14.80	0.7738		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			19,396.76580	22,401.747	14.80	0.2262		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			144,549.81790	130,120.983	14.81	0.7717		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			19,659.81790	22,700.983	14.81	0.2283		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			96,992.87540	105,471.072	17.55	0.5011		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			94,402.10820	85,281.668	17.57	0.4973		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			97,622.10820	106,131.668	17.57	0.5027		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			94,033.58360	84,943.354	17.59	0.4957		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			98,253.58360	106,793.354	17.59	0.5043		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			94,772.87540	85,621.072	17.55	0.4989		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,585,183.10	112	1,526
£ / R	On	19/11/2015	Foreign Exchange Future			21.42620		22.03120		0.0000		0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Future			21.48910		21.65720		0.0000		31,266,640.50	1,455	39,662
£ / R	On	12/01/2016	Foreign Exchange Future			22.55350		22.72950		0.0000		0.00	0	2
£ / R	On	29/02/2016	Foreign Exchange Future			22.56500		22.03120		0.0000		744,645.00	33	33
£ / R	On	14/03/2016	Foreign Exchange Future			21.86310		22.03730		0.0000		20,769,945.00	950	9,612
£ / R	On	13/06/2016	Foreign Exchange Future			22.22520		22.40140		0.0000		0.00	0	25
£ / R	On	08/09/2016	Foreign Exchange Future			22.58450		22.76180		0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.63150		22.80900		0.0000		0.00	0	200
Total £ / R Future												52,781,230.50	2,438	49,534
£ / R	On	19/11/2015	Foreign Exchange Option	22.03	Put			0.00000	603.800	15.09	1.0000	0.00	0	0
£ / R	On	19/11/2015	Foreign Exchange Option	22.03	Call			0.00000	0.000	15.09	0.0000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,787.36100	3,619.292	23.32	0.9994	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.16100	0.192	23.32	0.0006	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,497.50830	3,329.470	22.59	0.9989	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	18.16	Put		0.30830	0.370	22.59	0.0011	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,167.84070	2,999.876	21.77	0.9977	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		0.64070	0.776	21.77	0.0023	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,157.85500	2,989.893	21.74	0.9977	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		0.65500	0.793	21.74	0.0023	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,147.86960	2,979.911	21.72	0.9976	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		0.66960	0.811	21.72	0.0024	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,261.77860	2,094.491	19.34	0.9853	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		4.57860	5.391	19.34	0.0147	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,667.28660	1,500.320	16.10	0.9668	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		10.08660	11.220	16.10	0.0332	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,548.95960	1,382.344	15.46	0.9603	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		11.75960	13.244	15.46	0.0397	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,440.81450	1,274.622	14.86	0.9528	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		13.61450	15.522	14.86	0.0472	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,342.83280	1,177.138	14.32	0.9446	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		15.63280	18.038	14.32	0.0554	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		947.25470	795.122	13.81	0.8530	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		40.05470	56.022	13.81	0.1470	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		929.64810	778.400	13.82	0.8462	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		42.44810	59.300	13.82	0.1538	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		894.77750	745.399	13.83	0.8321	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		47.57750	66.299	13.83	0.1679	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		584.10410	459.814	14.01	0.6595	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		126.90410	170.714	14.01	0.3405	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		481.82310	370.036	14.08	0.5813	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		174.62310	230.936	14.08	0.4187	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		390.63860	292.324	14.14	0.5011	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		233.43860	303.224	14.14	0.4989	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		238.16440	169.840	14.49	0.3403	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		400.96440	500.740	14.49	0.6597	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		20.95460	13.999	17.43	0.0385	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,563.75460	1,724.899	17.43	0.9615	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,678.22120	1,520.028	13.78	0.9019	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		38.72120	56.528	13.78	0.0981	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		0.00000	996.647	14.82	0.6351	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		0.00000	461.647	14.82	0.3649	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,893.29410	2,723.012	15.27	0.9404	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		45.99410	49.912	15.27	0.0596	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,883.55280	2,713.302	15.24	0.9400	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		46.25280	50.202	15.24	0.0600	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,873.81480	2,703.594	15.21	0.9396	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		46.51480	50.494	15.21	0.0604	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,197.04620	2,052.819	14.69	0.7853	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		285.64620	317.619	14.69	0.2147	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,189.32260	2,045.301	14.69	0.7840	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	20.50	Put			287.92260	320.101	14.69	0.2160	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,181.61210	2,037.791	14.69	0.7827	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			290.21210	322.591	14.69	0.2173	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,142.90980	2,009.972	15.22	0.7024	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,046.78250	1,125.475	15.91	0.4327	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			560.81460	521.356	19.32	0.2444	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,649.01460	3,786.856	19.32	0.7556	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			581.10980	625.472	15.22	0.2976	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,547.99920	1,448.955	15.90	0.5698	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,036.19920	1,114.456	15.90	0.4302	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,543.28810	1,444.459	15.90	0.5686	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,041.48810	1,119.959	15.90	0.4314	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,538.58250	1,439.975	15.91	0.5673	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,286.68400	1,204.442	16.56	0.4888	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,467.68400	1,562.942	16.56	0.5112	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,282.98940	1,200.943	16.57	0.4877	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,473.98940	1,569.443	16.57	0.5123	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,279.30620	1,197.464	16.58	0.4866	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,480.30620	1,575.964	16.58	0.5134	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												52,781,230.50	2,438	174,242
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11435		0.11531			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11661		0.11761			0.0000	0.00	0	1,373
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11885		0.11986			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,363
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,530.80780	2,434.808	25.28	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00780	0.008	25.28	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,531.42720	1,435.591	20.96	0.9957	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.62720	0.791	20.96	0.0043	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			553.76760	469.681	15.59	0.8490	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			22.96760	34.881	15.59	0.1510	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			886.12000	808.859	15.42	0.7627	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			124.62000	147.560	15.42	0.2373	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			336.57650	301.631	16.95	0.4006	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			575.07650	640.331	16.95	0.5994	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,771.26760	1,673.487	14.94	0.9690	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			9.76760	12.187	14.94	0.0310	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			318.33720	298.045	19.37	0.2940	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,332.43720	1,412.845	19.37	0.7060	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,172.00320	1,097.984	15.86	0.7604	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			186.10320	212.784	15.86	0.2396	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			604.30630	564.421	17.30	0.4965	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			618.40630	679.221	17.30	0.5035	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												0.00	0	9,363
€ / R	On	11/12/2015	Foreign Exchange Future			15.05540		15.18070			0.0000	20,520,510.20	1,363	84,507
€ / R	On	29/12/2015	Foreign Exchange Future			15.11340		15.24320			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.20340		15.33340			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.21030		15.34020			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.22350		15.35370			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.35440		15.48460			0.0000	2,687,020.00	175	30,830
€ / R	On	13/06/2016	Foreign Exchange Future			15.64650		15.77830			0.0000	28,946,025.00	1,850	2,389
€ / R	On	19/09/2016	Foreign Exchange Future			15.98170		16.11540			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.30800		16.44300			0.0000	8,154,000.00	500	4,500
Total € / R Future												60,307,555.20	3,888	122,726
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			663.09070	759.513	16.10	0.8789	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			16.43310	8.726	17.70	0.0343	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			1,145.73310	1,263.326	17.70	0.9657	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			9.90710	5.364	18.28	0.0217	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,329.20710	1,449.964	18.28	0.9783	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			162.59400	196.630	14.85	0.4597	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			315.62280	226.823	14.86	0.5185	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			174.92280	211.423	14.86	0.4815	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			193.27740	128.665	15.27	0.3469	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			302.57740	363.265	15.27	0.6531	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			63.79070	34.913	16.10	0.1211	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			92.34380	111.360	14.73	0.3117	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			345.40340	252.535	14.84	0.5548	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			154.70340	187.135	14.84	0.4452	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			339.31610	247.247	14.84	0.5475	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			158.61610	191.847	14.84	0.4525	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			333.29400	242.030	14.85	0.5403	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			6.96230	6.342	16.95	0.0262	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,160.35150	1,034.056	16.15	0.9640	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			9.65150	8.656	16.15	0.0360	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			899.92320	772.533	14.47	0.9288	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			19.22320	17.133	14.47	0.0712	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			473.04380	366.760	14.73	0.6883	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00640	0.016	33.92	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,131.25510	2,005.977	20.91	0.9975	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.55510	0.577	20.91	0.0025	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,336.84680	1,211.044	17.26	0.9767	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			6.14680	5.644	17.26	0.0233	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,287.66230	1,161.742	16.95	0.9738	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,230.70640	4,105.416	33.92	0.9999	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			152.59480	111.197	15.89	0.2428	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			609.39480	697.797	15.89	0.7572	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			286.44660	220.879	15.20	0.4134	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			343.24660	407.479	15.20	0.5866	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			842.36830	739.686	14.51	0.7490	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			118.96830	146.285	14.51	0.2510	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			834.80530	732.558	14.52	0.7454	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			121.40530	149.158	14.52	0.2546	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			827.27780	725.471	14.53	0.7418	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			123.87780	152.071	14.53	0.2582	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			671.04480	579.663	14.68	0.6574	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			187.64480	226.263	14.68	0.3426	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			625.26550	537.455	14.73	0.6292	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			211.86550	254.055	14.73	0.3708	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			507.48420	430.693	14.97	0.5371	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			317.28420	370.393	14.97	0.4629	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			337.63790	282.723	15.52	0.3973	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			517.43790	592.423	15.52	0.6027	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			451.10650	387.305	15.34	0.4557	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			497.40650	563.805	15.34	0.5443	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			239.10820	200.731	16.43	0.2718	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			945.40820	1,037.231	16.43	0.7282	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,687.11700	1,561.961	14.41	0.9048	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			52.51700	57.561	14.41	0.0952	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			358.39910	310.351	16.36	0.3444	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			873.79910	955.951	16.36	0.6556	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,453.90490	2,325.108	16.40	0.9644	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			19.30490	20.708	16.40	0.0356	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,307.90620	2,179.281	16.00	0.9574	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			23.30620	24.881	16.00	0.0426	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			765.49610	680.308	15.03	0.6097	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			330.89610	375.908	15.03	0.3903	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			280.68020	241.604	16.85	0.2804	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,096.08020	1,187.204	16.85	0.7196	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			373.24310	323.626	16.28	0.3562	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			838.64310	919.226	16.28	0.6438	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,062.17920	958.168	14.60	0.7432	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			177.57920	203.768	14.60	0.2568	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			317.21590	273.734	16.60	0.3110	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			982.61590	1,069.334	16.60	0.6890	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			819.14990	730.663	14.95	0.6372	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			294.54990	336.263	14.95	0.3628	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,550.00380	1,431.030	14.45	0.8799	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			65.40380	76.631	14.45	0.1201	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			595.39980	522.517	15.35	0.5126	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			480.79980	538.117	15.35	0.4874	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,523.77730	1,405.369	14.46	0.8744	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			69.17730	80.969	14.46	0.1256	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,541.24280	1,422.456	14.45	0.8781	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			66.64280	78.056	14.45	0.1219	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			856.34520	765.687	14.89	0.6554	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			271.74520	311.287	14.89	0.3446	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,558.78130	1,439.623	14.45	0.8816	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			64.18130	75.223	14.45	0.1184	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			689.89960	626.056	16.29	0.4600	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			871.59960	939.556	16.29	0.5400	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,724.48760	1,610.595	14.41	0.8285	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,004.06850	919.621	15.30	0.6082	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			485.76850	533.121	15.30	0.3918	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			146.18760	164.095	14.41	0.1715	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,014.76410	929.733	15.27	0.6127	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			476.46410	523.233	15.27	0.3873	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,009.40410	924.664	15.28	0.6105	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			481.10410	528.164	15.28	0.3895	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			389.28810	420.799	14.87	0.2881	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,548.23020	1,446.249	14.87	0.7102	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			392.83020	424.549	14.87	0.2898	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,561.17050	1,458.774	14.86	0.7137	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			385.77050	417.074	14.86	0.2863	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,554.68810	1,452.499	14.87	0.7119	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			970.51880	904.480	17.59	0.4475	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,517.51880	1,586.480	17.59	0.5525	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			967.48140	901.610	17.60	0.4463	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,524.48140	1,593.610	17.60	0.5537	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			964.45580	898.751	17.62	0.4452	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,531.45580	1,600.751	17.62	0.5548	0.00	0	0
Total € / R Option												0.00	0	380,820
Total € / R												60,307,555.20	3,888	503,546
AU\$ / R	On	23/11/2015	Foreign Exchange Future			10.15050		10.16710			0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.08200		10.09570			0.0000	10,082,000.00	1,000	14,833
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.12760		10.14220			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.20420		10.21820			0.0000	0.00	0	7,783
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.32690		10.33970			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.46740		10.47950			0.0000	0.00	0	500
Total AU\$ / R Future												10,082,000.00	1,000	23,369
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			139.12850	118.532	14.99	0.7186	0.00	0	0
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			32.02850	28.032	14.99	0.2814	0.00	0	10,000
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			515.32830	500.560	15.75	0.9009	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			19.62830	18.560	15.75	0.0991	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			802.19460	787.902	18.11	0.9670	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			6.49460	5.902	18.11	0.0330	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,845.70800	2,832.012	35.28	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00800	0.012	35.28	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			115.53870	105.260	15.83	0.3898	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			219.83870	223.260	15.83	0.6102	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,795.70860	2,782.013	34.66	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00860	0.013	34.66	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,745.70910	2,732.013	34.03	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00910	0.013	34.03	0.0001	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			317.08510	305.456	12.92	0.6450	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			124.88510	127.856	12.92	0.3550	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			310.74040	299.133	12.92	0.6377	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			128.54040	131.533	12.92	0.3623	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			304.46730	292.883	12.91	0.6304	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			132.26730	135.283	12.91	0.3696	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			52.79590	53.017	12.14	0.1437	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,224.43880	1,235.901	14.95	0.8984	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			778.13880	764.310	12.15	0.8629	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			49.93880	50.110	12.15	0.1371	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			769.55120	755.748	12.14	0.8596	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			51.35120	51.548	12.14	0.1404	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			760.99590	747.217	12.14	0.8563	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			531.13680	518.618	11.99	0.7362	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			112.93680	114.418	11.99	0.2638	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			210.78550	203.120	12.54	0.4077	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			392.58550	398.920	12.54	0.5923	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			42.63880	40.101	14.95	0.1016	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			285.94680	282.753	12.86	0.3827	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			540.10830	524.106	12.86	0.6133	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			290.40830	287.206	12.86	0.3867	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			534.61060	518.601	12.87	0.6094	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			294.91060	291.701	12.87	0.3906	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			545.64680	529.653	12.86	0.6173	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			676.36790	658.995	13.81	0.6027	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			406.86790	401.595	13.81	0.3973	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			686.68020	669.279	13.78	0.6088	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			397.18020	391.879	13.78	0.3912	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			681.50810	664.121	13.80	0.6058	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			402.00810	396.721	13.80	0.3942	0.00	0	0
Total AU\$ / R Option												0.00	0	11,203
Total AU\$ / R												10,082,000.00	1,000	34,572
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.59210		10.67490			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.77220		10.85740			0.0000	0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			234.60350	173.727	11.83	0.6237	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			59.70350	81.627	11.83	0.3763	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			227.42780	167.468	11.81	0.6114	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			62.52780	85.368	11.81	0.3886	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			241.88040	180.106	11.85	0.6359	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			56.98040	78.006	11.85	0.3641	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			286.50260	324.633	12.58	0.5055	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			343.81220	295.024	12.53	0.5048	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			276.41220	312.824	12.53	0.4952	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			338.83130	290.901	12.56	0.4996	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			281.43130	318.701	12.56	0.5004	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			333.90260	286.833	12.58	0.4945	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CHF / R	On	11/12/2015	Foreign Exchange Future			13.83640		13.99040			0.0000	69,182.00	5	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.14600		14.30750			0.0000	0.00	0	1,197
Total CHF / R Future												69,182.00	5	7,746
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			239.37740	303.061	15.50	0.6141	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			225.24830	136.036	15.52	0.3790	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			244.84830	309.636	15.52	0.6210	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			234.53230	142.954	15.48	0.3930	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			234.13230	296.554	15.48	0.6070	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			229.77740	139.461	15.50	0.3859	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			296.22600	247.757	17.52	0.2955	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			978.72600	1,091.756	17.52	0.7045	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			293.79910	245.701	17.54	0.2935	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			986.29910	1,099.701	17.54	0.7065	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			291.41890	243.663	17.56	0.2914	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			993.91890	1,107.663	17.56	0.7086	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												69,182.00	5	7,746
CNH / R	On	11/12/2015	Foreign Exchange Future			2.19030		2.21440			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.20620		2.23040			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			2,058.54860	1,817.581	19.51	0.9654	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			14.54860	14.581	19.51	0.0346	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,254.60780	2,013.026	20.06	0.9757	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	11/12/2015	Foreign Exchange Option	1.99	Put			10.60780	10.026	20.06	0.0243	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,156.36880	1,914.792	19.70	0.9715	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			12.36880	11.792	19.70	0.0285	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			944.07710	797.172	15.46	0.5302	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			640.07710	735.172	15.46	0.4698	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			891.19490	751.498	15.52	0.5096	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			687.19490	789.498	15.52	0.4904	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			999.00900	848.002	15.46	0.5510	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			595.00900	686.002	15.46	0.4490	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			2.02130		2.03790			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.06330		2.08070			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			662.46530	556.448	19.33	0.6378	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			183.46530	243.448	19.33	0.3622	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			596.25690	497.570	19.38	0.5973	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			217.25690	284.570	19.38	0.4027	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			534.05920	443.872	19.49	0.5561	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			255.05920	330.872	19.49	0.4439	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			635.99080	578.769	20.06	0.3793	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,328.99080	1,445.769	20.06	0.6207	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			603.59180	549.538	20.15	0.3645	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,396.59180	1,516.538	20.15	0.6355	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			669.88520	610.331	20.00	0.3946	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,262.88520	1,377.331	20.00	0.6054	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			0.13720		0.13880			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13660		0.13800			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13620		0.13760			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13410		0.13810			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			0.07050		0.07130			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06650		0.06710			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06390		0.06420			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 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			9.17490		9.16090			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.19270		9.18440			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.29060		9.28290			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.39050		9.38240			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			6.86350	1.583	19.61	0.0416	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			185.96350	166.683	19.61	0.9584	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			12.65400	4.983	18.21	0.1170	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			131.75400	110.083	18.21	0.8830	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			11.41360	4.130	18.44	0.0991	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			140.51360	119.230	18.44	0.9009	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			10.29890	3.418	18.67	0.0837	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			149.39890	128.518	18.67	0.9163	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			162.95510	166.599	12.01	0.6538	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			68.55510	63.899	12.01	0.3462	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			156.67520	160.087	11.99	0.6402	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			72.27520	67.387	11.99	0.3598	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			150.53310	153.712	11.98	0.6263	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			76.13310	71.012	11.98	0.3737	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			320.03450	319.128	11.40	0.6127	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			177.13450	168.528	11.40	0.3873	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			314.32470	313.341	11.40	0.6062	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			181.42470	172.741	11.40	0.3938	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			308.68250	307.618	11.41	0.5996	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			185.78250	177.018	11.41	0.4004	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			575.08570	574.220	12.73	0.6842	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			202.68570	193.720	12.73	0.3158	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			587.47670	586.775	12.71	0.6926	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			195.07670	186.275	12.71	0.3074	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			581.25980	580.475	12.72	0.6884	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			198.85980	189.975	12.72	0.3116	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			1.07070		1.06680			0.0000	0.00	0	1,456
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.07360		1.06970			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07650		1.07270			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	1,506

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	1,506
RAIN	On	11/12/2015	Foreign Exchange Future			24,258.40000		24,492.50000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.93490		9.99550			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.07430		10.13560			0.0000	0.00	0	3,191
Total SGD / R Future												0.00	0	3,191
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			874.28450	837.062	52.72	0.7003	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			238.78450	262.162	52.72	0.2997	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			887.83010	850.223	52.73	0.7060	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			232.33010	255.323	52.73	0.2940	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			881.04230	843.628	52.72	0.7032	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			235.54230	258.728	52.72	0.2968	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			748.18290	484.792	19.34	0.5560	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			592.58290	390.492	19.34	0.4440	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			720.72590	457.112	18.34	0.5529	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			575.12590	372.812	18.34	0.4471	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			693.24520	429.415	17.33	0.5496	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			557.64520	355.115	17.33	0.4504	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	3,191
TRY / R	On	11/12/2015	Foreign Exchange Future			4.92290		4.93720			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.87290		4.88800			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			448.62040	434.199	17.79	0.9834	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			1.42040	1.299	17.79	0.0166	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			438.69640	424.280	17.57	0.9823	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			1.49640	1.380	17.57	0.0177	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			428.77740	414.368	17.36	0.9811	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			1.57740	1.468	17.36	0.0189	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			429.77320	414.513	14.48	0.8517	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			31.77320	31.613	14.48	0.1483	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			421.15870	405.951	14.43	0.8459	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			33.15870	33.051	14.43	0.1541	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			412.59630	397.445	14.39	0.8400	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			34.59630	34.545	14.39	0.1600	0.00	0	0
Total TRY / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.21560		1.16380			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.16740		1.12190			0.0000	0.00	0	1
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									1 109 773 227.80	77,294	1,026,215
Total Options									636 477.00	30,000	2,646,615
Grand Total:									1,110,409,704.80	107,294	3,672,830