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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/11/2015 Foreign Exchange Future			14.25690		14.14630			0.0000	955,212.30	67	0
\$ / R On 08/12/2015 Foreign Exchange Future			14.27650		14.16330			0.0000	0.00	0	276
\$ / R On 10/12/2015 Foreign Exchange Future			14.28160		14.19400			0.0000	1,899,452.80	133	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.28420		14.17090			0.0000	313,152,516.60	21,923	589,185
\$ / R On 21/12/2015 Foreign Exchange Future			14.30970		14.19610			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.31220		14.19860			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.33010		14.21620			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.36700		14.25420			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.36970		14.25690			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.37500		14.44390			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.40680		14.29520			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.41210		14.30070			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.44730		14.33740			0.0000	0.00	0	74
\$ / R On 19/02/2016 Foreign Exchange Future			14.46490		14.35580			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.48000		14.37150			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.49000		14.38200			0.0000	0.00	0	133
\$ / R On 11/03/2016 Foreign Exchange Future			14.51810		14.40880			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.52570		14.41610			0.0000	51,479,080.80	3,544	93,311
\$ / R On 16/03/2016 Foreign Exchange Future			14.53080		14.42100			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.54870		14.43810			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			14.56400		14.45270			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			14.61500		14.50140			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.63540		14.52090			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.67110		14.55510			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.71450		14.59650			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.74050		14.62200			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.74840		14.62980			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.75900		14.64030			0.0000	147,590.00	10	33,151
\$ / R	On	28/06/2016	Foreign Exchange Future			14.79850		14.67970			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.87500		14.75570			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.91460		14.79510			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.95420		14.83440			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.98370		14.86370			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.98910		14.86910			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.00820		14.88800			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.01910		14.89880			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.04360		14.92320			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.11980		14.99880			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.20960		15.08790			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.25490		15.13350			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.26910		15.14780			0.0000	0.00	0	1,060
\$ / R	On	13/03/2017	Foreign Exchange Future			15.50800		15.38870			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.78660		15.66970			0.0000	0.00	0	0
Total \$ / R Future												367,633,852.50	25,677	737,334
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,016.30910	1,126.900	16.49	1.0000	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			0.00910	0.000	16.49	0.0000	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,823.45430	1,936.552	23.75	0.9997	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.15430	0.052	23.75	0.0003	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			0.00000	215.128	14.86	0.5931	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			0.00000	123.528	14.86	0.4069	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			400.84010	483.860	14.70	0.8641	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			59.94010	29.660	14.70	0.1359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			393.24650	475.367	14.71	0.8586	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			62.34650	31.167	14.71	0.1414	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			342.11430	417.650	14.77	0.8163	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			81.21430	43.450	14.77	0.1837	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			522.48610	617.370	14.58	0.9302	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			31.58610	13.170	14.58	0.0698	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			488.72840	580.765	14.61	0.9155	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			37.82840	16.565	14.61	0.0845	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			424.03580	509.676	14.68	0.8798	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			53.13580	25.476	14.68	0.1202	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			557.08300	654.568	14.54	0.9430	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			26.18300	10.368	14.54	0.0570	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			548.35960	645.217	14.55	0.9400	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			27.45960	11.017	14.55	0.0600	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		539.68440	635.900	14.56	0.9368	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		28.78440	11.700	14.56	0.0632	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		592.44350	692.279	14.51	0.9539	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		21.54350	8.079	14.51	0.0461	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		574.67290	673.364	14.52	0.9487	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		23.77290	9.164	14.52	0.0513	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		565.85480	663.950	14.53	0.9459	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		24.95480	9.750	14.53	0.0541	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		683.68740	790.076	15.32	0.9667	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		12.78740	5.876	15.32	0.0333	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		665.15030	770.452	15.15	0.9645	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		14.25030	6.252	15.15	0.0355	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		601.39400	702.005	14.58	0.9554	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		20.49400	7.805	14.58	0.0446	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		798.64700	908.299	16.30	0.9770	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		7.74700	4.099	16.30	0.0230	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		779.14600	888.547	16.13	0.9756	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		8.24600	4.347	16.13	0.0244	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		740.25410	849.095	15.81	0.9724	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		9.35410	4.895	15.81	0.0276	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		867.14680	977.553	16.87	0.9814	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		6.24680	3.353	16.87	0.0186	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		857.34000	967.649	16.79	0.9808	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		6.44000	3.449	16.79	0.0192	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		818.18120	928.068	16.46	0.9784	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		7.28120	3.868	16.46	0.0216	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		955.67160	1,066.814	17.61	0.9856	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		4.77160	2.614	17.61	0.0144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		926.11520	1,037.037	17.36	0.9843	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		5.21520	2.837	17.36	0.0157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		896.60530	1,007.283	17.12	0.9829	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		5.70530	3.083	17.12	0.0171	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,005.02280	1,116.486	18.01	0.9875	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		4.12280	2.286	18.01	0.0125	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		975.39930	1,086.677	17.77	0.9864	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		4.49930	2.477	17.77	0.0136	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		965.53330	1,076.744	17.69	0.9860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		4.63330	2.544	17.69	0.0140	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,123.83150	1,235.877	18.99	0.9910	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		2.93150	1.677	18.99	0.0090	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,074.27350	1,186.104	18.59	0.9897	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		3.37350	1.904	18.59	0.0103	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,024.79130	1,136.369	18.18	0.9882	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		3.89130	2.169	18.18	0.0118	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,312.65440	1,425.258	20.55	0.9945	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		1.75440	1.058	20.55	0.0055	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,272.84970	1,385.362	20.22	0.9939	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			1.94970	1.162	20.22	0.0061	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,173.45320	1,285.680	19.40	0.9921	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			2.55320	1.480	19.40	0.0079	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,402.29020	1,514.985	21.08	0.9959	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			1.39020	0.785	21.08	0.0041	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,372.40130	1,485.070	20.91	0.9955	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			1.50130	0.870	20.91	0.0045	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,322.60910	1,435.234	20.63	0.9946	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			1.70910	1.033	20.63	0.0054	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,571.68150	1,684.641	22.02	0.9977	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.78150	0.441	22.02	0.0023	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,472.00840	1,584.818	21.47	0.9968	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			1.10840	0.618	21.47	0.0032	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,412.25530	1,524.959	21.13	0.9960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			1.35530	0.759	21.13	0.0040	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,611.57980	1,724.585	22.25	0.9980	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.67980	0.385	22.25	0.0020	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,601.60390	1,714.598	22.19	0.9979	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.70390	0.398	22.19	0.0021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,591.62890	1,704.612	22.14	0.9978	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			0.72890	0.412	22.14	0.0022	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,991.08260	2,104.310	24.37	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.18260	0.109	24.37	0.0006	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,971.09560	2,084.317	24.26	0.9994	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.19560	0.117	24.26	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,671.45170	1,784.515	22.58	0.9983	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.55170	0.315	22.58	0.0017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,071.03880	2,184.284	24.81	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.13880	0.084	24.81	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,021.06480	2,134.299	24.54	0.9995	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.16480	0.099	24.54	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,011.07050	2,124.303	24.48	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.17050	0.103	24.48	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,220.98320	2,334.252	25.65	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.08320	0.052	25.65	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,170.99870	2,284.261	25.37	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.09870	0.061	25.37	0.0003	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,131.01310	2,244.270	25.15	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.11310	0.070	25.15	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,420.94230	2,534.228	26.77	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.04230	0.028	26.77	0.0001	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,370.95000	2,484.232	26.49	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.05000	0.032	26.49	0.0002	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,270.97020	2,384.244	25.93	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.07020	0.044	25.93	0.0002	0.00	0	8,210

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,770.91300	2,884.211	28.98	0.9999	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.01300	0.011	28.98	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,570.92550	2,684.217	27.61	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.02550	0.017	27.61	0.0001	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,560.92640	2,674.218	27.55	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.02640	0.018	27.55	0.0001	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,220.90080	3,334.210	33.80	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00080	0.010	33.80	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,170.90110	3,284.210	33.26	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.00110	0.010	33.26	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,970.90000	5,084.200	43.98	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00000	0.000	43.98	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,920.90000	5,034.200	43.98	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00000	0.000	43.98	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,970.90470	3,084.211	31.12	0.9999	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.00470	0.011	31.12	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,020.90000	5,134.200	43.98	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00000	0.000	43.98	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00000	0.000	39.43	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,599.10000	6,485.800	39.43	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			2.21740	2.662	19.14	0.0138	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,401.31740	1,288.462	19.14	0.9862	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			1.22100	1.314	20.08	0.0070	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,630.32100	1,517.114	20.08	0.9930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.25930	0.192	22.96	0.0011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,329.35930	2,215.992	22.96	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			15.55680	16.955	16.82	0.0782	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			844.65680	732.754	16.82	0.9218	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			5.58660	6.317	18.04	0.0314	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,134.68660	1,022.117	18.04	0.9686	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			3.68210	4.285	18.53	0.0218	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,252.78210	1,140.085	18.53	0.9782	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			27.27660	31.413	16.40	0.1332	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			686.37660	577.213	16.40	0.8668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			26.39690	30.321	16.42	0.1293	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			695.49690	586.121	16.42	0.8707	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			17.19720	18.945	16.74	0.0862	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			816.29720	704.746	16.74	0.9138	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			76.32300	93.638	15.59	0.3233	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			405.42300	309.438	15.59	0.6767	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			41.44290	49.200	16.08	0.1939	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			570.54290	465.000	16.08	0.8061	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			35.34730	41.510	16.20	0.1684	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			614.44730	507.310	16.20	0.8316	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			133.89660	166.800	15.11	0.4917	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			262.99660	182.600	15.11	0.5083	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		110.65950	137.394	15.28	0.4294	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		309.75950	223.194	15.28	0.5706	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		101.76710	126.090	15.35	0.4036	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		330.86710	241.890	15.35	0.5964	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		156.77720	196.622	15.05	0.5465	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		225.87720	152.422	15.05	0.4535	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		144.98160	181.300	15.08	0.5191	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		244.08160	167.100	15.08	0.4809	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		141.20840	176.375	15.09	0.5099	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		250.30840	172.175	15.09	0.4901	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		228.43800	285.574	14.93	0.6799	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		147.53800	91.374	14.93	0.3201	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		212.13910	266.164	14.95	0.6542	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		161.23910	101.964	14.95	0.3458	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		173.64280	218.341	15.02	0.5829	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		202.74280	134.141	15.02	0.4171	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		275.65360	341.107	14.86	0.7449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		114.75360	66.907	14.86	0.2551	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		257.31300	319.656	14.88	0.7213	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		126.41300	75.456	14.88	0.2787	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		251.36740	312.670	14.89	0.7132	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		130.46740	78.470	14.89	0.2868	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		335.11100	409.667	14.78	0.8097	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		84.21100	45.467	14.78	0.1903	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		314.56800	386.143	14.81	0.7892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		93.66800	51.943	14.81	0.2108	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		281.93460	348.419	14.85	0.7526	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		111.03460	64.219	14.85	0.2474	0.00	0	1,000
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,396.10790	3,509.707	26.93	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00790	0.007	26.93	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,056.11380	3,169.711	24.77	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.01380	0.011	24.77	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,046.11400	3,159.711	24.70	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.01400	0.011	24.70	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		264.00860	311.900	15.01	0.6199	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		217.90860	152.200	15.01	0.3801	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.36000	0.239	26.84	0.0009	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,674.26000	3,560.539	26.84	0.9991	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call		380.24910	444.077	14.99	0.7398	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		141.64910	91.876	14.99	0.2602	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		373.93750	436.910	14.99	0.7339	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		145.33750	94.710	14.99	0.2661	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		367.69080	429.803	15.00	0.7280	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		149.09080	97.603	15.00	0.2720	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		426.17970	495.930	14.95	0.7795	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		117.57970	73.730	14.95	0.2205	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	22/12/2015	Foreign Exchange Option	13.90	Call		419.43190	488.346	14.96	0.7740	0.00	0	10,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		120.83190	76.146	14.96	0.2260	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		759.46670	858.175	15.13	0.9090	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		43.26670	28.075	15.13	0.0910	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		440.36600	510.589	15.04	0.7469	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		144.16600	100.489	15.04	0.2531	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		584.70110	663.555	14.79	0.7838	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		130.50110	96.555	14.79	0.2162	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,337.15140	1,445.817	14.56	0.9786	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		10.25140	6.117	14.56	0.0214	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call		0.00000	536.583	15.00	0.6929	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put		0.00000	161.583	15.00	0.3071	1,615,832.00	10,000	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call		0.00000	132.560	16.72	0.2557	1,325,604.00	10,000	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put		0.00000	757.560	16.72	0.7443	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		121.58110	138.589	16.86	0.2424	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		986.38110	891.789	16.86	0.7576	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		98.67460	112.178	17.19	0.2027	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,123.47460	1,025.378	17.19	0.7973	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		873.19760	964.976	14.47	0.8686	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		77.99760	58.176	14.47	0.1314	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		289.23690	329.867	15.38	0.4808	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		474.03690	403.067	15.38	0.5192	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,497.14760	2,608.408	18.82	0.9955	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		1.94760	1.608	18.82	0.0045	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,343.80660	1,449.005	14.34	0.9646	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		18.60660	12.205	14.34	0.0354	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,213.47670	1,316.080	14.38	0.9476	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		28.27670	19.280	14.38	0.0524	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		698.99280	779.609	14.64	0.7910	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		138.29280	107.509	14.64	0.2090	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		388.91470	443.768	15.15	0.5789	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		348.21470	291.668	15.15	0.4211	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,739.96270	2,849.481	18.90	0.9947	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		2.56270	2.181	18.90	0.0053	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		131.96490	148.427	17.54	0.2275	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,194.56490	1,101.127	17.54	0.7725	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		659.89230	731.640	15.00	0.7111	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		234.09230	196.740	15.00	0.2889	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call		457.74610	513.906	15.40	0.5759	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put		401.94610	349.006	15.40	0.4241	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call		247.54050	277.957	16.53	0.3669	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put		801.74050	723.057	16.53	0.6331	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		286.09460	320.098	16.40	0.3978	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		754.59460	680.098	16.40	0.6022	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		133.31210	148.373	18.08	0.2094	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		1,401.81210	1,308.373	18.08	0.7906	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,576.72440	2,684.515	17.96	0.9900	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			5.22440	4.515	17.96	0.0100	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			985.61010	1,074.652	14.79	0.8379	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			114.11010	94.652	14.79	0.1621	0.00	0	150
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			374.69470	417.107	15.88	0.4789	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			592.69470	527.107	15.88	0.5211	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			704.45610	776.161	14.97	0.7135	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			242.45610	206.161	14.97	0.2865	0.00	0	100
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,902.49390	2,008.712	15.97	0.9603	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			23.69390	20.612	15.97	0.0397	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,368.54070	3,477.721	19.33	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			2.44070	2.021	19.33	0.0041	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,871.45550	2,980.052	18.05	0.9912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			5.35550	4.352	18.05	0.0088	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,821.89720	2,930.395	17.92	0.9905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			5.79720	4.696	17.92	0.0095	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			4.91050	5.535	24.81	0.0088	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,818.81050	5,709.836	24.81	0.9912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			116.47200	128.284	19.06	0.1670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,850.37200	1,752.584	19.06	0.8330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			87.41670	95.852	19.66	0.1287	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,171.31670	2,070.152	19.66	0.8713	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			71.61500	78.222	20.09	0.1069	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,405.51500	2,302.522	20.09	0.8931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			183.50030	202.331	17.99	0.2494	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,367.40030	1,276.631	17.99	0.7506	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			162.40950	178.656	18.30	0.2238	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,496.30950	1,402.956	18.30	0.7762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			120.41640	132.688	18.99	0.1721	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,814.31640	1,716.988	18.99	0.8279	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			295.43890	327.120	16.84	0.3727	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			909.33890	831.420	16.84	0.6273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			245.35080	271.558	17.29	0.3200	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			1,079.25080	995.858	17.29	0.6800	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			241.26830	267.013	17.33	0.3155	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,095.16830	1,011.314	17.33	0.6845	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			391.30390	432.527	16.17	0.4638	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			675.20390	606.827	16.17	0.5362	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			375.00440	414.653	16.27	0.4491	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			708.90440	638.953	16.27	0.5509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			330.01920	365.225	16.58	0.4069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			813.91920	739.525	16.58	0.5931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			546.03450	604.439	15.56	0.5865	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			439.93450	388.739	15.56	0.4135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			463.62840	512.788	15.80	0.5254	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			547.52840	487.088	15.80	0.4746	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	14.59	Call			429.62820	474.456	15.95	0.4972	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			603.52820	538.756	15.95	0.5028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			653.87020	719.963	15.30	0.6545	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			337.77020	294.263	15.30	0.3455	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			600.64280	663.057	15.42	0.6222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			384.54280	337.357	15.42	0.3778	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			595.50720	657.557	15.44	0.6189	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			389.40720	341.857	15.44	0.3811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			860.90310	940.252	14.91	0.7597	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			204.80310	174.552	14.91	0.2403	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			746.26570	818.233	15.10	0.7054	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			270.16570	232.533	15.10	0.2946	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			710.57050	780.340	15.17	0.6865	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			294.47050	254.640	15.17	0.3135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,011.82410	1,099.045	14.84	0.8154	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			145.72410	123.345	14.84	0.1846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			952.20050	1,037.058	14.86	0.7951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			166.10050	141.358	14.86	0.2049	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			867.60290	947.520	14.91	0.7625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			201.50290	171.820	14.91	0.2375	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,293.39910	1,389.471	14.72	0.8907	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			77.29910	63.771	14.72	0.1093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,242.92270	1,337.660	14.74	0.8794	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			86.82270	71.960	14.74	0.1206	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,050.03950	1,138.676	14.82	0.8276	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			133.93950	112.976	14.82	0.1724	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,652.84320	1,758.395	15.33	0.9397	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			36.74320	32.695	15.33	0.0603	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,512.03240	1,616.890	15.01	0.9252	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			45.93240	41.189	15.01	0.0748	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,379.32380	1,477.449	14.69	0.9078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			63.22380	51.749	14.69	0.0922	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,172.31440	2,279.598	16.48	0.9730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			16.21440	13.898	16.48	0.0270	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,891.32720	1,997.803	15.86	0.9582	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			25.22720	22.103	15.86	0.0418	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,709.68730	1,815.485	15.46	0.9447	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			33.58730	29.785	15.46	0.0553	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,377.82890	2,485.569	16.94	0.9806	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			11.72890	9.869	16.94	0.0194	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,368.01210	2,475.732	16.91	0.9802	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			11.91210	10.032	16.91	0.0198	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,318.97020	2,426.589	16.81	0.9786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			12.87020	10.889	16.81	0.0214	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,476.14180	2,584.069	17.15	0.9834	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			10.04180	8.369	17.15	0.0166	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	12.00	Call			2,426.95340	2,534.789	17.04	0.9820	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			10.85340	9.089	17.04	0.0180	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,387.64840	2,495.408	16.96	0.9809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			11.54840	9.708	16.96	0.0191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,624.04390	2,732.220	17.47	0.9869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			7.94390	6.520	17.47	0.0131	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,594.42600	2,702.555	17.41	0.9863	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			8.32600	6.855	17.41	0.0137	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,515.53500	2,623.532	17.24	0.9844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			9.43500	7.831	17.24	0.0156	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,184.21600	1,277.113	14.80	0.8618	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			103.21600	86.313	14.80	0.1382	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			423.26640	467.134	16.07	0.4870	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			632.26640	566.334	16.07	0.5130	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			339.59640	374.424	16.74	0.4004	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			871.49640	795.724	16.74	0.5996	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			955.58870	1,039.715	14.92	0.7814	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			187.48870	161.015	14.92	0.2186	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,100.69220	1,190.116	14.80	0.8218	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			147.99220	126.116	14.80	0.1782	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			288.21130	316.706	17.27	0.3420	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,085.51130	1,002.706	17.27	0.6580	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			169.47280	185.518	18.68	0.2159	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,676.77280	1,581.518	18.68	0.7841	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,661.52970	2,771.444	16.87	0.9857	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			8.82970	7.444	16.87	0.0143	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			850.76220	925.243	15.17	0.6990	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			319.36220	280.243	15.17	0.3010	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			308.17370	335.816	17.60	0.3337	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,226.77370	1,140.816	17.60	0.6663	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			189.11450	205.684	19.23	0.2116	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,958.21450	1,860.284	19.23	0.7884	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,731.68150	2,844.375	15.96	0.9839	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			10.78150	8.975	15.96	0.0161	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,193.13540	1,284.354	14.81	0.8140	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			172.23540	148.954	14.81	0.1860	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			283.26940	307.450	18.08	0.3010	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,422.36940	1,332.050	18.08	0.6990	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			348.39580	377.286	17.76	0.3429	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,303.29580	1,216.186	17.76	0.6571	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			757.62960	822.381	15.59	0.6215	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			482.52960	431.281	15.59	0.3785	0.00	0	8,403
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,808.24670	2,924.711	15.14	0.9827	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			11.74670	10.211	15.14	0.0173	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,291.01780	1,383.796	14.75	0.8097	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			194.51780	169.296	14.75	0.1903	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		281.70920	303.939	18.98	0.2689	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,815.20920	1,719.439	18.98	0.7311	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		204.75430	220.448	19.84	0.2031	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		2,308.25430	2,205.948	19.84	0.7969	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,448.56620	2,562.612	14.71	0.9658	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		26.56620	22.112	14.71	0.0342	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		434.57120	468.103	17.63	0.3811	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		1,262.57120	1,177.604	17.63	0.6189	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,477.15960	1,574.400	14.65	0.8437	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		157.35960	136.000	14.65	0.1563	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,492.65920	1,590.585	14.64	0.8471	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		152.85920	132.185	14.64	0.1529	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,484.89670	1,582.380	14.64	0.8455	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		155.09670	133.980	14.64	0.1545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		155.05470	134.063	14.63	0.1533	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,497.60250	1,594.879	14.63	0.8450	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		157.30250	135.879	14.63	0.1550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,347.45200	1,439.704	14.78	0.8077	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		207.15200	180.704	14.78	0.1923	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,325.74370	1,417.205	14.81	0.8018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		215.44370	188.205	14.81	0.1982	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,576.10270	1,677.528	14.63	0.8611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		135.80270	118.528	14.63	0.1389	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		602.92220	649.244	16.70	0.4875	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		892.62220	820.244	16.70	0.5125	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		580.07590	624.620	16.83	0.4730	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		939.77590	865.620	16.83	0.5270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,489.87550	1,586.909	14.64	0.8433	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		159.57550	137.909	14.64	0.1567	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		260.65450	280.677	19.59	0.2391	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		2,150.35450	2,051.677	19.59	0.7609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		225.74810	242.735	19.99	0.2103	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,395.44810	2,293.735	19.99	0.7897	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call		630.23410	678.650	16.55	0.5044	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put		839.93410	769.650	16.55	0.4956	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		199.19150	213.848	20.36	0.1878	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,618.89150	2,514.848	20.36	0.8122	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		128.19380	134.544	22.34	0.1200	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,657.89380	3,545.544	22.34	0.8800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		305.24100	328.746	19.14	0.2743	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,894.94100	1,799.746	19.14	0.7257	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,820.58330	1,926.655	14.62	0.9016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		90.28330	77.655	14.62	0.0984	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,743.20480	1,847.934	14.62	0.8900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		102.90480	88.934	14.62	0.1100	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		212.50290	228.328	20.17	0.1991	0.00	0	700

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	16.93	Put			2,502.20290	2,399.328	20.17	0.8009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,506.10340	2,620.152	14.61	0.9675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			25.80340	21.152	14.61	0.0325	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,505.35470	1,603.063	14.63	0.8467	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,891.86010	3,008.725	14.27	0.9831	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			12.16010	10.225	14.27	0.0169	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,398.04230	1,489.207	14.82	0.8062	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			218.34230	190.707	14.82	0.1938	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			281.27450	301.657	19.72	0.2446	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,221.57450	2,123.157	19.72	0.7554	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			230.08480	246.331	20.32	0.2043	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,590.38480	2,487.831	20.32	0.7957	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			243.24090	258.589	20.89	0.1978	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,937.54090	2,833.589	20.89	0.8022	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,967.38390	3,085.641	13.73	0.9830	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			11.68390	10.641	13.73	0.0170	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,493.01630	1,583.255	14.89	0.8045	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			237.31630	208.255	14.89	0.1955	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			277.46190	295.468	20.44	0.2233	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,651.76190	2,550.469	20.44	0.7767	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,172.18980	2,280.536	14.08	0.9214	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			77.08980	65.936	14.08	0.0786	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			600.27640	639.255	17.82	0.4246	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,325.17640	1,244.655	17.82	0.5754	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,588.07560	1,677.716	14.91	0.8041	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			253.67560	223.516	14.91	0.1959	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			273.92150	290.770	21.23	0.2048	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,139.52150	3,036.570	21.23	0.7952	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			255.68310	268.075	21.56	0.1899	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,351.28310	3,243.875	21.56	0.8101	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,046.08900	3,165.212	13.27	0.9829	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.68900	11.012	13.27	0.0171	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			285.27650	301.555	21.36	0.2066	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,221.57650	3,117.855	21.36	0.7934	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,621.56200	1,711.781	14.90	0.8045	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			257.86200	228.081	14.90	0.1955	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,483.78760	1,569.481	15.09	0.7699	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			320.08760	285.781	15.09	0.2301	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			291.14570	307.844	21.27	0.2106	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,167.44570	3,064.144	21.27	0.7894	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,437.52320	1,521.401	15.16	0.7557	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			348.42320	312.301	15.16	0.2443	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			343.87110	364.094	20.65	0.2446	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,774.77110	2,674.994	20.65	0.7554	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,786.20580	1,877.924	14.58	0.8372	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			208.20580	179.724	14.58	0.1628	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	15/09/2016	Foreign Exchange Option	13.29	Call			1,800.71090	1,892.936	14.55	0.8404	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			202.71090	174.736	14.55	0.1596	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,793.44680	1,885.420	14.57	0.8388	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			205.44680	177.220	14.57	0.1612	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			342.34320	361.756	20.92	0.2375	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,943.54320	2,842.656	20.92	0.7625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			320.21660	338.263	21.21	0.2232	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,121.41660	3,019.163	21.21	0.7768	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,812.44480	1,904.538	14.53	0.8407	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			203.64480	175.438	14.53	0.1593	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,805.19400	1,897.035	14.54	0.8391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			206.39400	177.935	14.54	0.1609	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,797.96640	1,889.550	14.56	0.8374	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			209.16640	180.450	14.56	0.1626	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,849.04480	1,942.396	14.44	0.8488	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			190.24480	163.296	14.44	0.1512	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,690.10620	1,778.567	14.85	0.8060	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			266.90620	234.967	14.85	0.1940	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			294.48560	305.607	22.13	0.1975	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,621.28560	3,512.007	22.13	0.8025	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			284.95750	295.403	22.46	0.1901	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,771.75750	3,661.803	22.46	0.8099	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,135.16060	3,254.692	12.81	0.9832	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.96060	11.092	12.81	0.0168	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,775.59970	1,860.729	14.74	0.8087	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			276.79970	240.929	14.74	0.1913	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			313.86250	325.458	23.16	0.1939	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,085.06250	3,975.658	23.16	0.8061	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			309.69870	321.028	23.33	0.1908	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,160.89870	4,051.228	23.33	0.8092	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,210.78240	3,331.157	12.52	0.9833	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.98240	11.357	12.52	0.0167	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			341.10470	350.004	24.32	0.1909	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,653.20470	4,540.404	24.32	0.8091	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,300.40450	3,421.555	12.28	0.9830	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.50450	11.955	12.28	0.0170	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,867.75260	1,952.420	14.52	0.8135	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			279.85260	242.820	14.52	0.1865	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,541.91000	2,648.331	12.27	0.9387	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			68.41000	53.431	12.27	0.0613	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,558.90940	2,665.806	12.22	0.9410	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			65.40940	50.906	12.22	0.0590	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,550.39940	2,657.057	12.25	0.9398	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			66.89940	52.157	12.25	0.0602	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,075.42970	2,164.589	14.45	0.8401	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			237.62970	205.489	14.45	0.1599	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Call		1,942.86170	2,032.051	14.86	0.8104	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Put		295.06170	262.951	14.86	0.1896	0.00	0	150
\$ / R	On	19/12/2016		Foreign Exchange Option	19.75	Call		343.50930	366.419	24.83	0.1907	0.00	0	150
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Put		4,998.43910	4,899.663	24.83	0.8125	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Call		3,361.58780	3,482.221	12.27	0.9821	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Put		13.78780	13.121	12.27	0.0179	0.00	0	250
\$ / R	On	19/12/2016		Foreign Exchange Option	19.75	Put		4,945.70930	4,847.319	24.83	0.8093	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Call		2,089.34460	2,179.028	14.41	0.8431	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Put		231.54460	199.928	14.41	0.1569	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Call		2,082.37740	2,171.799	14.43	0.8416	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		234.57740	202.699	14.43	0.1584	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Call		336.23910	358.763	24.83	0.1875	0.00	0	250
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Call		1,275.12070	1,322.641	17.69	0.5615	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Put		1,226.42070	1,154.641	17.69	0.4385	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Call		1,271.69570	1,319.059	17.70	0.5602	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Put		1,232.99570	1,161.059	17.70	0.4398	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Call		1,268.28430	1,315.484	17.72	0.5590	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Put		1,239.58430	1,167.484	17.72	0.4410	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Put		1,338.46830	1,267.249	17.98	0.4242	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Call		1,494.73350	1,540.251	18.00	0.5746	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.52	Put		1,345.03350	1,273.651	18.00	0.4254	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Call		1,491.31090	1,536.659	18.02	0.5735	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.53	Put		1,351.61090	1,280.059	18.02	0.4265	0.00	0	0
\$ / R	On	19/06/2017		Foreign Exchange Option	15.51	Call		1,498.16830	1,543.849	17.98	0.5758	0.00	0	0
Total \$ / R Option											2,941,436.00	20,000	2,059,880	
Total \$ / R											370,575,288.50	45,677	2,797,214	
\$ / R MAXI	On	11/12/2015		Foreign Exchange Future			14.28420	14.17090		0.0000	214,263.00	15	1,130	
\$ / R MAXI	On	14/03/2016		Foreign Exchange Future			14.52570	14.41610		0.0000	145,257.00	10	383	
\$ / R MAXI	On	13/06/2016		Foreign Exchange Future			14.75900	14.64030		0.0000	0.00	0	184	
\$ / R MAXI	On	19/09/2016		Foreign Exchange Future			15.01910	14.89880		0.0000	0.00	0	55	
\$ / R MAXI	On	19/12/2016		Foreign Exchange Future			15.26910	15.14780		0.0000	0.00	0	0	
Total \$ / R MAXI Future											359,520.00	25	1,752	
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.85	Put		5.92680	3.783	26.21	0.0002	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.86	Call		231,096.13110	242,423.906	26.15	0.9998	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.86	Put		6.13110	3.906	26.15	0.0002	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.84	Call		233,095.72940	244,423.665	26.27	0.9998	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.84	Put		5.72940	3.665	26.27	0.0002	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.85	Call		232,095.92680	243,423.783	26.21	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Call		204,588.26560	215,283.332	16.21	0.9671	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Put		1,978.26560	1,713.332	16.21	0.0329	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Call		203,618.68070	214,310.952	16.18	0.9666	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Put		2,008.68070	1,740.952	16.18	0.0334	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Call		202,649.54870	213,339.055	16.16	0.9661	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			2,039.54870	1,769.055	16.16	0.0339	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			139,151.31030	148,531.712	14.74	0.8193	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			19,121.31030	16,631.712	14.74	0.1807	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			138,411.05430	147,766.046	14.74	0.8174	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			19,381.05430	16,866.046	14.74	0.1826	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			137,672.86240	147,002.355	14.75	0.8155	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			19,642.86240	17,102.355	14.75	0.1845	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			86,971.69580	92,042.158	16.94	0.5321	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			98,091.69580	91,132.158	16.94	0.4679	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			87,693.55890	92,800.653	16.90	0.5355	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			96,813.55890	89,890.653	16.90	0.4645	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			87,331.76280	92,423.471	16.92	0.5338	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			97,451.76280	90,513.471	16.92	0.4662	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Call			114,471.67470	119,623.415	16.89	0.5765	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	14.99	Put			98,691.67470	91,713.415	16.89	0.4235	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Call			114,100.43570	119,232.257	16.90	0.5750	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.00	Put			99,320.43570	92,322.257	16.90	0.4250	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Call			113,730.20060	118,843.408	16.92	0.5735	0.00	0	0
\$ / R MAXI	On	19/12/2016	Foreign Exchange Option	15.01	Put			99,950.20060	92,933.408	16.92	0.4265	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												359,520.00	25	1,752
£ / R	On	11/12/2015	Foreign Exchange Future			21.59210		21.37970			0.0000	539,802.50	25	40,101
£ / R	On	12/01/2016	Foreign Exchange Future			22.65130		22.42650			0.0000	0.00	0	15
£ / R	On	29/02/2016	Foreign Exchange Future			22.66310		22.43870			0.0000	0.00	0	47
£ / R	On	14/03/2016	Foreign Exchange Future			21.96290		21.75530			0.0000	3,733,693.00	170	9,337
£ / R	On	13/06/2016	Foreign Exchange Future			22.31950		22.09860			0.0000	111,597.50	5	425
£ / R	On	08/09/2016	Foreign Exchange Future			22.67710		22.45550			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.72370		22.50150			0.0000	0.00	0	200
£ / R	On	19/12/2016	Foreign Exchange Future			23.11700		22.89420			0.0000	0.00	0	0
Total £ / R Future												4,385,093.00	200	50,125
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,509.70120	3,722.192	27.39	0.9997	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.00120	0.092	27.39	0.0003	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,219.71020	3,432.256	26.20	0.9995	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.01020	0.156	26.20	0.0005	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,889.78110	3,102.390	24.85	0.9990	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.08110	0.290	24.85	0.0010	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,879.78590	3,092.395	24.81	0.9990	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.08590	0.295	24.81	0.0010	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,869.79100	3,082.401	24.77	0.9990	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.09100	0.301	24.77	0.0010	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,982.74980	2,193.850	21.11	0.9942	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			3.04980	1.749	21.11	0.0058	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,388.24660	1,597.064	18.03	0.9828	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		8.54660	4.964	18.03	0.0172	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,270.41190	1,478.301	17.40	0.9783	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		10.71190	6.201	17.40	0.0217	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,162.96040	1,369.751	16.82	0.9731	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		13.26040	7.651	16.82	0.0269	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,067.31590	1,271.411	16.29	0.9671	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		17.61590	9.311	16.29	0.0329	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		687.40760	871.298	15.06	0.9064	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		57.70760	29.198	15.06	0.0936	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		670.50140	853.121	15.03	0.9014	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		60.80140	31.021	15.03	0.0986	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		637.11470	817.064	14.97	0.8908	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		67.41470	34.964	14.97	0.1092	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		348.60120	493.272	14.44	0.7392	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		168.90120	101.171	14.44	0.2608	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		262.30410	386.765	14.23	0.6574	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		232.60410	144.665	14.23	0.3426	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		195.29590	293.146	14.02	0.5654	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		315.59590	201.046	14.02	0.4346	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		96.08810	149.477	14.06	0.3617	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		536.38810	377.377	14.06	0.6383	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		5.40590	5.795	17.27	0.0210	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,825.70590	1,613.695	17.27	0.9790	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,390.63490	1,594.509	13.53	0.9326	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		54.13490	33.209	13.53	0.0674	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		476.91830	384.362	14.35	0.3360	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		885.61830	1,017.462	14.35	0.6640	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,613.12040	2,812.895	15.42	0.9499	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		47.82040	39.995	15.42	0.0501	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,603.42400	2,803.130	15.39	0.9496	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		48.12400	40.230	15.39	0.0504	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,593.72850	2,793.369	15.36	0.9492	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		48.42850	40.469	15.36	0.0508	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,937.88480	2,110.029	14.57	0.8015	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		329.28480	280.529	14.57	0.1985	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,930.40880	2,102.261	14.57	0.8002	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		331.80880	282.761	14.57	0.1998	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,922.95190	2,094.512	14.57	0.7990	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		334.35190	285.012	14.57	0.2010	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,897.08270	2,051.611	15.06	0.7161	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,151.54980	1,040.941	15.53	0.4206	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		459.81380	495.278	18.78	0.2410	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,854.31380	3,668.178	18.78	0.7590	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		641.58270	574.512	15.06	0.2839	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,345.89040	1,457.482	15.52	0.5820	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,140.39040	1,030.382	15.52	0.4180	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	08/09/2016	Foreign Exchange Option	22.26	Call			1,341.46350	1,452.755	15.53	0.5807	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,145.96350	1,035.655	15.53	0.4193	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,337.04980	1,448.040	15.53	0.5794	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,109.46730	1,197.393	16.11	0.4971	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,597.96730	1,463.693	16.11	0.5029	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,106.08610	1,193.751	16.12	0.4960	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,604.58610	1,470.051	16.12	0.5040	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,102.72410	1,190.113	16.13	0.4948	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,611.22410	1,476.413	16.13	0.5052	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,642.64990	1,749.816	15.87	0.5839	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,378.44990	1,262.816	15.87	0.4161	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,638.51090	1,745.403	15.88	0.5828	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,384.31090	1,268.403	15.88	0.4172	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,634.37370	1,741.011	15.89	0.5818	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,390.17370	1,274.011	15.89	0.4182	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												4,385,093.00	200	174,833
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11678		0.11553			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11887		0.11764			0.0000	3,566.01	30	1,452
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12112		0.11980			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12370		0.12237			0.0000	0.00	0	0
Total ¥ / R Future												3,566.01	30	9,442
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,553.00510	2,678.102	30.65	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00510	0.002	30.65	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,553.05590	1,678.116	21.05	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.05590	0.016	21.05	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			561.40620	681.273	14.98	0.9764	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			8.40620	3.173	14.98	0.0236	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			7.98700	7.298	15.59	0.0192	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			862.53250	963.734	14.40	0.8472	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			98.53250	77.034	14.40	0.1528	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			300.02790	346.121	15.38	0.4717	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			536.02790	459.421	15.38	0.5283	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,771.98700	1,893.998	15.59	0.9808	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			283.59020	314.435	17.99	0.3211	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,303.29020	1,202.235	17.99	0.6789	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,141.79090	1,250.275	15.07	0.8210	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			161.49090	138.075	15.07	0.1790	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			561.80340	624.812	15.93	0.5548	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			581.50340	512.612	15.93	0.4452	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,449.68050	1,559.941	15.71	0.8154	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			213.08050	189.541	15.71	0.1846	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			850.48960	921.354	16.43	0.6099	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			613.88960	550.954	16.43	0.3901	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			511.99440	555.552	18.24	0.4134	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,275.39440	1,185.152	18.24	0.5866	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												3,566.01	30	9,442
€ / R	On	11/12/2015	Foreign Exchange Future			15.17350		14.99200			0.0000	56,657,849.00	3,734	81,626
€ / R	On	29/12/2015	Foreign Exchange Future			15.22720		15.04420			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.32090		15.13910			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.32890		15.14710			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.34280		15.16180			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.47390		15.29400			0.0000	16,092,856.00	1,040	35,092
€ / R	On	13/06/2016	Foreign Exchange Future			15.76750		15.57510			0.0000	0.00	0	4,389
€ / R	On	19/09/2016	Foreign Exchange Future			16.10590		15.91020			0.0000	0.00	0	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.43250		16.23560			0.0000	0.00	0	4,500
Total € / R Future												72,750,705.00	4,774	126,307
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			16.88610	34.991	17.15	0.1336	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			804.88610	641.491	17.15	0.8664	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			3.81880	7.326	19.08	0.0323	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			1,321.81880	1,143.826	19.08	0.9677	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			2.33350	4.383	19.89	0.0198	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,510.33350	1,330.883	19.89	0.9802	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			185.34140	289.191	16.12	0.6360	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			203.34140	125.691	16.12	0.3640	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			171.86480	271.052	16.14	0.6127	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			219.86480	137.551	16.14	0.3873	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			86.11420	149.291	16.42	0.4156	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			384.11420	265.792	16.42	0.5844	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			301.97520	435.137	15.99	0.7838	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			109.97520	61.637	15.99	0.2162	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			194.81350	301.677	16.11	0.6513	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			192.81350	118.177	16.11	0.3487	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			189.99650	295.396	16.11	0.6437	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			197.99650	121.896	16.11	0.3563	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,096.19480	1,276.458	19.78	0.9863	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			4.19480	2.958	19.78	0.0137	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			967.69430	1,147.457	18.73	0.9814	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			5.69430	3.957	18.73	0.0186	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			705.17530	881.148	16.55	0.9628	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			13.17530	7.648	16.55	0.0372	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,042.00000	4,223.500	21.90	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	21.90	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,942.42590	2,123.764	24.74	0.9988	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.42590	0.264	24.74	0.0012	0.00	0	6,877

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	13.85	Call		1,145.74790	1,326.155	20.18	0.9878	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		3.74790	2.655	20.18	0.0122	0.00	0	12,000
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call		85.99910	117.310	15.93	0.2695	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put		741.79910	590.110	15.93	0.7305	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call		182.78280	244.485	15.26	0.4677	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put		438.58280	317.285	15.26	0.5323	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		683.44110	821.672	14.87	0.7933	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		154.34110	110.772	14.87	0.2067	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		676.43940	814.009	14.88	0.7900	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		157.33940	113.109	14.88	0.2100	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		669.48010	806.382	14.88	0.7867	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		160.38010	115.482	14.88	0.2133	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		526.85810	648.088	14.98	0.7069	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		237.75810	177.188	14.98	0.2931	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		485.81170	601.734	15.01	0.6795	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		266.71170	200.834	15.01	0.3205	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		384.27190	482.792	15.20	0.5856	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		387.17190	303.892	15.20	0.4144	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		244.92530	312.601	15.56	0.4374	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		617.82530	503.701	15.56	0.5626	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		348.24620	424.575	15.30	0.4946	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		586.44620	481.775	15.30	0.5054	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call		171.67090	214.188	16.28	0.2938	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		1,069.87090	931.388	16.28	0.7062	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		25.63400	19.923	16.46	0.0350	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,506.25900	1,669.143	14.72	0.9220	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		62.25900	45.243	14.72	0.0780	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		944.50110	821.683	16.10	0.6181	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		275.84440	330.816	16.17	0.3691	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		981.84440	856.916	16.17	0.6309	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,265.23100	2,440.404	16.86	0.9709	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		21.23100	16.504	16.86	0.0291	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,119.63400	2,293.823	16.46	0.9650	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		349.40440	280.700	14.95	0.3248	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		633.81630	740.136	15.03	0.6478	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		389.81630	316.236	15.03	0.3522	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		210.91070	254.172	16.62	0.2990	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,216.91070	1,080.271	16.62	0.7010	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		288.50110	345.583	16.10	0.3819	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		86.62480	62.371	14.61	0.1026	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		908.07470	1,039.941	14.72	0.7773	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		214.07470	166.041	14.72	0.2227	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		241.19600	289.988	16.39	0.3327	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,097.19600	966.088	16.39	0.6673	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		683.40440	794.600	14.95	0.6752	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		80.65980	57.697	14.60	0.0962	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	14.00	Call			1,376.11930	1,532.739	14.60	0.9022	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			82.11930	58.839	14.60	0.0978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			480.26550	567.742	15.30	0.5487	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			556.26550	463.842	15.30	0.4513	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,350.62480	1,506.271	14.61	0.8974	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,367.60110	1,523.898	14.60	0.9006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			83.60110	59.998	14.60	0.0994	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			717.92670	832.365	14.90	0.6932	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			323.92670	258.465	14.90	0.3068	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,384.65980	1,541.597	14.60	0.9038	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			579.02460	659.220	16.05	0.4830	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			963.92460	851.720	16.05	0.5170	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,550.70460	1,707.956	14.52	0.8481	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			868.25260	977.956	15.18	0.6358	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			553.15260	470.456	15.18	0.3642	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			175.60460	140.456	14.52	0.1519	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			878.27800	988.838	15.15	0.6404	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			543.17800	461.338	15.15	0.3596	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			873.25090	983.384	15.17	0.6381	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			548.15090	465.884	15.17	0.3619	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			438.00990	377.037	14.85	0.2669	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,391.97190	1,526.380	14.85	0.7314	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			441.77190	380.481	14.85	0.2686	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,404.46260	1,539.518	14.84	0.7348	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			434.26260	373.618	14.84	0.2652	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,398.20990	1,532.937	14.85	0.7331	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			856.42200	931.129	17.30	0.4612	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,610.82200	1,488.629	17.30	0.5388	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			853.59090	928.092	17.32	0.4599	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,617.99090	1,495.592	17.32	0.5401	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			850.77780	925.066	17.33	0.4587	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,625.17780	1,502.566	17.33	0.5413	0.00	0	0
Total € / R Option												0.00	0	411,354
Total € / R												72,750,705.00	4,774	537,661
AUS / R	On	11/12/2015	Foreign Exchange Future			10.31600		10.25120			0.0000	0.00	0	13,847
AUS / R	On	15/01/2016	Foreign Exchange Future			10.36280		10.29730			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.44130		10.37850			0.0000	5,930,658.40	568	8,036
AUS / R	On	13/06/2016	Foreign Exchange Future			10.56660		10.49900			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.71100		10.64180			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			10.85490		10.78420			0.0000	0.00	0	0
Total AUS / R Future												5,930,658.40	568	22,636
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			654.30490	717.993	16.65	0.9841	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			3.10490	1.993	16.65	0.0159	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
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			952.33510	1,016.592	19.75	0.9955	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			1.13510	0.592	19.75	0.0045	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,001.20850	3,066.000	18.62	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00850	0.000	18.62	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			148.94370	176.863	13.16	0.6690	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			97.74370	60.863	13.16	0.3310	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,951.20870	3,016.000	19.14	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00870	0.000	19.14	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,901.20890	2,966.000	19.67	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00890	0.000	19.67	0.0000	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			414.20160	462.954	12.61	0.8145	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			66.90160	50.154	12.61	0.1855	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			406.61900	454.907	12.60	0.8087	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			69.31900	52.107	12.60	0.1913	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			399.10040	446.919	12.60	0.8029	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			71.80040	54.119	12.60	0.1971	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			31.01210	25.686	12.48	0.0778	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			900.43880	957.777	12.46	0.9201	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			31.93880	26.477	12.46	0.0799	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			282.65950	249.991	11.89	0.4628	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			49.26580	53.652	14.13	0.1359	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,070.76580	1,012.352	14.13	0.8641	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			918.60860	976.217	12.49	0.9242	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			30.10860	24.917	12.49	0.0758	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			909.51210	966.986	12.48	0.9222	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			649.53640	701.622	12.11	0.8392	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			71.03640	60.322	12.11	0.1608	0.00	0	200
AUS / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			261.15950	291.291	11.89	0.5372	0.00	0	200
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			616.15720	664.128	12.69	0.7012	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			217.15720	197.528	12.69	0.2988	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			628.75740	677.347	12.68	0.7086	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			209.75740	190.747	12.68	0.2914	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			622.43530	670.718	12.68	0.7049	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			213.43530	194.118	12.68	0.2951	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			751.22070	799.558	13.37	0.6791	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			309.42070	288.558	13.37	0.3209	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			745.42930	793.535	13.37	0.6761	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			313.62930	292.535	13.37	0.3239	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			757.04570	805.613	13.36	0.6821	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			305.24570	284.613	13.36	0.3179	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			574.33630	543.814	14.16	0.4269	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			687.47040	728.069	14.14	0.5781	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			563.27040	533.169	14.14	0.4219	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			682.99010	723.378	14.15	0.5756	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			568.79010	538.478	14.15	0.4244	0.00	0	0
AUS / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			678.53630	718.714	14.16	0.5731	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 AU\$ / R Option												0.00	0	1,203
Total AU\$ / R												5,930,658.40	568	23,839
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.73370		10.63340			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.91470		10.81670			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.09160		10.98630			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			199.23000	273.365	14.29	0.7806	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			65.83000	39.665	14.29	0.2194	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			192.53530	265.589	14.28	0.7710	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			69.13530	41.889	14.28	0.2290	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			206.04320	281.235	14.31	0.7900	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			62.64320	37.535	14.31	0.2100	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			287.60920	240.721	12.25	0.4296	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			303.50160	356.191	12.24	0.5813	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			276.80160	231.491	12.24	0.4187	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			298.64010	350.778	12.25	0.5759	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			281.94010	236.078	12.25	0.4241	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			294.30920	345.421	12.25	0.5704	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			496.90870	556.515	13.48	0.5996	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			380.60870	334.915	13.48	0.4004	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			492.09860	551.299	13.49	0.5959	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			385.79860	339.699	13.49	0.4041	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			487.32620	546.122	13.50	0.5923	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			391.02620	344.522	13.50	0.4077	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CF CANDC	On	22/12/2015	Foreign Exchange Future			215.66760		167.38160			0.0000	0.00	0	10,000
Total CF CANDC CAGJ Future												0.00	0	10,000
Total CF CANDC CAGJ												0.00	0	10,000
CHF / R	On	11/12/2015	Foreign Exchange Future			13.96180		13.84430			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.27400		14.15790			0.0000	842,166.00	59	1,268
CHF / R	On	13/06/2016	Foreign Exchange Future			14.58040		14.45210			0.0000	0.00	0	0
Total CHF / R Future												842,166.00	59	7,817
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			276.38380	208.307	16.68	0.5255	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			117.22780	165.658	16.69	0.4662	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			282.92780	213.858	16.69	0.5338	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			124.21690	174.639	16.67	0.4829	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			269.91690	202.839	16.67	0.5171	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			120.68380	170.107	16.68	0.4745	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			235.92530	266.432	17.32	0.3192	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,068.02530	982.431	17.32	0.6808	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			233.84670	264.101	17.34	0.3170	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,075.94670	990.101	17.34	0.6830	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			231.78680	261.793	17.36	0.3147	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,083.88680	997.793	17.36	0.6853	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			717.28790	785.837	16.18	0.5651	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			665.18790	605.437	16.18	0.4349	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			712.94360	781.171	16.19	0.5628	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			670.84360	610.771	16.19	0.4372	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			721.65580	790.528	16.17	0.5674	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			659.55580	600.128	16.17	0.4326	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												842,166.00	59	7,817
CNH / R	On	11/12/2015	Foreign Exchange Future			2.21700		2.20270			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.23180		2.21890			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.25140		2.23790			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,933.53300	2,074.326	21.80	0.9875	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			6.53300	4.326	21.80	0.0125	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,131.37910	2,273.024	22.65	0.9912	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			4.37910	3.024	22.65	0.0088	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,032.42590	2,173.714	22.30	0.9893	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			5.42590	3.714	22.30	0.0107	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			610.19280	562.189	15.62	0.3958	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			844.06510	924.222	15.63	0.5835	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			655.06510	606.222	15.63	0.4165	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			794.71950	870.364	15.63	0.5626	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			705.71950	652.364	15.63	0.4374	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			899.19280	980.189	15.62	0.6042	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			911.79850	853.180	15.91	0.4143	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,141.43260	1,215.396	15.93	0.5707	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			962.43260	901.396	15.93	0.4293	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,093.61240	1,165.154	15.95	0.5556	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			1,014.61240	951.154	15.95	0.4444	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,190.79850	1,267.180	15.91	0.5857	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			2.03740		2.01310			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
DKK / R	On	14/03/2016	Foreign Exchange Future			2.07940		2.05540			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.12070		2.09540			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			284.34870	163.713	17.09	0.3416	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			425.39270	573.194	16.78	0.7608	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			194.39270	99.194	16.78	0.2392	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			366.41150	502.747	16.93	0.7112	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			235.41150	128.747	16.93	0.2888	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			315.34870	437.713	17.09	0.6584	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			501.07460	571.387	19.09	0.3944	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,447.07460	1,277.387	19.09	0.6056	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			473.78060	540.088	19.17	0.3780	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,519.78060	1,346.088	19.17	0.6220	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			530.64820	604.265	19.01	0.4112	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,376.64820	1,210.265	19.01	0.5888	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,131.45160	1,258.950	18.51	0.5557	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			1,177.45160	1,051.950	18.51	0.4443	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,221.25160	1,356.885	18.42	0.5833	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			1,067.25160	949.885	18.42	0.4167	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,175.65350	1,307.206	18.47	0.5695	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			1,121.65350	1,000.206	18.47	0.4305	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			0.13960		0.13850			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13920		0.13830			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13760		0.13750			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13830		0.13590			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07180		0.07120			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06890		0.06830			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06650		0.06590			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06420		0.06350			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.38680		9.28570			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.39400		9.29000			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.48720		9.38790			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.58990		9.48500			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
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.70730		9.60210			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			225.30350	311.198	13.35	0.8851	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			29.60350	14.398	13.35	0.1149	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			217.33900	302.279	13.31	0.8777	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			31.63900	15.479	13.31	0.1223	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			209.48800	293.430	13.27	0.8700	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			33.78800	16.630	13.27	0.1300	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			0.00000	170.960	11.66	0.6738	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			0.00000	56.960	11.66	0.3262	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			0.00000	164.254	11.64	0.6600	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			0.00000	60.254	11.64	0.3400	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			0.00000	157.688	11.63	0.6460	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			0.00000	63.688	11.63	0.3540	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			0.00000	132.849	11.56	0.5878	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			0.00000	78.849	11.56	0.4122	788,493.00	10,000	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			373.54210	443.918	11.32	0.7368	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			125.64210	96.718	11.32	0.2632	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			367.02320	436.784	11.32	0.7310	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			129.12320	99.584	11.32	0.2690	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			360.57000	429.710	11.32	0.7252	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			132.67000	102.510	11.32	0.2748	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			635.98570	715.564	12.84	0.7593	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			160.98570	135.664	12.84	0.2407	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			650.31730	730.651	12.86	0.7662	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			155.31730	130.751	12.86	0.2338	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			643.13240	723.090	12.85	0.7628	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			158.13240	133.190	12.85	0.2372	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			539.74350	597.748	13.43	0.6077	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			397.64350	350.448	13.43	0.3923	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			534.89160	592.515	13.44	0.6043	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			402.79160	355.215	13.44	0.3957	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			530.07510	587.323	13.45	0.6009	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			407.97510	360.023	13.45	0.3991	0.00	0	0
Total NZ\$ / R Option												788,493.00	10,000	10,000
Total NZ\$ / R												788,493.00	10,000	10,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06230		1.05790			0.0000	0.00	0	90
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06530		1.06090			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.06830		1.06390			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.07240		1.06790			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	140

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	140
RAIN	On	11/12/2015	Foreign Exchange Future			24,535.19000		24,303.14000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,296.79000		25,056.77000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			10.14690		10.05690			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.28630		10.19930			0.0000	0.00	0	3,191
SGD / R	On	13/06/2016	Foreign Exchange Future			10.43200		10.33600			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	3,191
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			698.24970	787.713	16.41	0.9927	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			1.34970	0.813	16.41	0.0073	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			718.08620	807.623	16.56	0.9935	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			1.18620	0.723	16.56	0.0065	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			708.16530	797.667	16.49	0.9931	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			1.26530	0.767	16.49	0.0069	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			387.68380	446.573	12.04	0.6888	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			168.38380	140.273	12.04	0.3112	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			381.64480	440.065	12.04	0.6833	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			172.34480	143.765	12.04	0.3167	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			375.66750	433.614	12.05	0.6778	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			176.36750	147.314	12.05	0.3222	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			462.51110	518.009	13.04	0.6069	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			336.51110	296.009	13.04	0.3931	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			472.54710	528.814	13.01	0.6148	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			326.54710	286.814	13.01	0.3852	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			467.50980	523.391	13.03	0.6108	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			331.50980	291.391	13.03	0.3892	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			4.88580		4.90320			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.83320		4.85380			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.79100		4.81070			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			414.24740	396.775	19.22	0.9857	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			1.04740	0.975	19.22	0.0143	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			404.31760	386.847	18.97	0.9845	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			1.11760	1.047	18.97	0.0155	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			394.39360	376.925	18.72	0.9833	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			1.19360	1.125	18.72	0.0167	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			396.15130	376.862	14.28	0.8371	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			32.35130	33.662	14.28	0.1629	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			387.58010	368.385	14.23	0.8308	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			33.78010	35.185	14.23	0.1692	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			379.06420	359.968	14.18	0.8243	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			35.26420	36.768	14.18	0.1757	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			236.83580	225.914	14.90	0.5454	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			186.13580	194.914	14.90	0.4546	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			231.40740	220.693	14.88	0.5378	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			190.70740	199.693	14.88	0.4622	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			226.05200	215.546	14.87	0.5303	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			195.35200	204.546	14.87	0.4697	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.23480		1.20990			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.18920		1.15310			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.15370		1.10420			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689
Total Futures												451905560.91	31,333	1,031,931
Total Options												3729929.00	30,000	2,607,145
Grand Total:												455,635,489.91	61,333	3,639,076