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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/12/2015 Foreign Exchange Future			14.39900		14.32310			0.0000	0.00	0	276
\$ / R On 10/12/2015 Foreign Exchange Future			14.40410		14.32840			0.0000	0.00	0	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.40680		14.33110			0.0000	625,557,662.80	43,421	565,274
\$ / R On 21/12/2015 Foreign Exchange Future			14.43380		14.35780			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.43650		14.36050			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.45540		14.37920			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.49210		14.41560			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.49470		14.41810			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.49980		14.42320			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.53060		14.45380			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.53580		14.45880			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.57150		14.49460			0.0000	0.00	0	74
\$ / R On 19/02/2016 Foreign Exchange Future			14.58930		14.51240			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.60460		14.52770			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.61480		14.53800			0.0000	0.00	0	133
\$ / R On 11/03/2016 Foreign Exchange Future			14.64330		14.56620			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.65110		14.57390			0.0000	380,152,091.70	25,947	98,292
\$ / R On 16/03/2016 Foreign Exchange Future			14.65630		14.57900			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.67440		14.59700			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			14.69000		14.61240			0.0000	0.00	0	0
\$ / R On 18/04/2016 Foreign Exchange Future			14.74190		14.66370			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	26/04/2016	Foreign Exchange Future			14.76270		14.68420			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.79900		14.72020			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.84310		14.76380			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.86940		14.78990			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.87740		14.79790			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.88810		14.80860			0.0000	67,145,331.00	4,510	31,126
\$ / R	On	28/06/2016	Foreign Exchange Future			14.92810		14.84850			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.00560		14.92570			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.04570		14.96560			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.08580		15.00550			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.11550		15.03510			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.12100		15.04060			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.14020		15.05970			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.15120		15.07060			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.17590		15.09520			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.25280		15.17170			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.34340		15.26190			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.38800		15.30680			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.40190		15.32090			0.0000	385,047.50	25	1,085
\$ / R	On	13/03/2017	Foreign Exchange Future			15.63670		15.55840			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.91050		15.83550			0.0000	0.00	0	0
Total \$ / R Future												1,073,240,133.00	73,903	716,404
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,983.14790	2,059.016	28.36	0.9999	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.04790	0.016	28.36	0.0001	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			247.75100	288.954	16.90	0.7086	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			109.35100	74.854	16.90	0.2914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00000	0.001	47.08	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,438.90000	6,363.201	47.08	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			3.32060	3.247	21.00	0.0173	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,242.22060	1,166.447	21.00	0.9827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			1.56580	1.566	22.14	0.0086	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,470.46580	1,394.766	22.14	0.9914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.24510	0.147	24.80	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,169.14510	2,093.347	24.80	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			22.41630	23.230	18.43	0.1065	13,937.88	600	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			691.31630	616.430	18.43	0.8935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			8.15960	7.943	19.66	0.0404	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			977.05960	901.143	19.66	0.9596	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			5.46480	5.314	20.25	0.0277	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,094.36480	1,018.514	20.25	0.9723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			40.17160	43.800	18.02	0.1814	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			539.07160	467.000	18.02	0.8186	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			38.85000	42.250	18.04	0.1761	3,168.78	75	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			547.75000	475.450	18.04	0.8239	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			24.90070	26.065	18.36	0.1175	0.00	0	8,210

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		663.80070	589.265	18.36	0.8825	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		112.57670	129.790	17.22	0.4205	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		281.47670	222.990	17.22	0.5795	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		61.37030	68.860	17.70	0.2610	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		430.27030	362.060	17.70	0.7390	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		52.27150	58.068	17.83	0.2280	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		471.17150	401.268	17.83	0.7720	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		194.70700	226.580	16.88	0.6059	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		163.60700	119.780	16.88	0.3941	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		161.49080	187.956	16.95	0.5405	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		200.39080	151.156	16.95	0.4595	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		148.96360	172.822	16.98	0.5123	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		217.86360	166.022	16.98	0.4877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		226.97170	263.340	16.82	0.6604	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		135.87170	96.540	16.82	0.3396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		210.43690	244.543	16.85	0.6334	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		149.33690	107.743	16.85	0.3666	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		205.10360	238.462	16.86	0.6243	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		154.00360	111.662	16.86	0.3757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		321.51800	369.165	16.67	0.7832	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		80.41800	52.365	16.67	0.2168	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		301.06530	346.503	16.70	0.7606	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		89.96530	59.703	16.70	0.2394	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		250.26840	289.671	16.78	0.6953	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		119.16840	82.871	16.78	0.3047	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		379.59140	432.872	16.59	0.8375	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		58.49140	36.072	16.59	0.1625	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		357.22960	408.451	16.62	0.8182	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		66.12960	41.651	16.62	0.1818	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		349.92860	400.448	16.63	0.8115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		68.82860	43.649	16.63	0.1885	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		450.55770	509.528	16.49	0.8878	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		39.45770	22.728	16.49	0.1122	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		426.28630	483.450	16.52	0.8723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		45.18630	26.650	16.52	0.1277	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		387.19460	441.145	16.58	0.8437	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		56.09460	34.345	16.58	0.1563	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		526.65940	590.440	16.40	0.9264	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		25.55940	13.640	16.40	0.0736	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		517.97950	581.272	16.41	0.9226	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		26.87950	14.472	16.41	0.0774	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		458.77700	518.327	16.48	0.8926	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		37.67700	21.527	16.48	0.1074	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		662.32800	732.342	16.45	0.9662	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		11.22800	5.542	16.45	0.0338	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		625.26160	693.604	16.29	0.9592	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	13.72	Put		14.16160	6.804	16.29	0.0408	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		553.00470	618.174	16.37	0.9368	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		21.90470	11.374	16.37	0.0632	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		700.16890	771.624	16.80	0.9706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		9.06890	4.824	16.80	0.0294	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		690.47420	761.793	16.72	0.9695	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		9.37420	4.993	16.72	0.0305	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		681.06140	751.969	16.63	0.9685	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		9.96140	5.169	16.63	0.0315	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		739.08030	811.009	17.16	0.9744	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		7.98030	4.209	17.16	0.0256	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		719.60500	791.304	16.98	0.9726	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		8.50500	4.504	16.98	0.0274	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		709.88180	781.461	16.89	0.9716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		8.78180	4.661	16.89	0.0284	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		836.94910	909.824	18.04	0.9817	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		5.84910	3.024	18.04	0.0183	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		817.31770	890.027	17.87	0.9805	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		6.21770	3.227	17.87	0.0195	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		748.83180	820.869	17.25	0.9753	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		7.73180	4.069	17.25	0.0247	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		955.19570	1,028.871	19.11	0.9876	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		4.09570	2.072	19.11	0.0124	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		935.44110	1,009.003	18.93	0.9868	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		4.34110	2.203	18.93	0.0132	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		895.98380	969.297	18.58	0.9850	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		4.88380	2.497	18.58	0.0150	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		1,024.45320	1,098.476	19.73	0.9901	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		3.35320	1.676	19.73	0.0099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		1,014.54920	1,088.527	19.64	0.9898	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		3.44920	1.727	19.64	0.0102	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		974.96600	1,048.749	19.29	0.9884	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		3.86600	1.948	19.29	0.0116	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,113.71400	1,188.088	20.53	0.9925	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		2.61400	1.288	20.53	0.0075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,083.93750	1,158.204	20.26	0.9917	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		2.83750	1.404	20.26	0.0083	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,054.18300	1,128.333	19.99	0.9910	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		3.08300	1.533	19.99	0.0090	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,163.38470	1,237.917	20.97	0.9935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		2.28470	1.117	20.97	0.0065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,133.57620	1,208.016	20.70	0.9929	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		2.47620	1.216	20.70	0.0071	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,123.64400	1,198.051	20.61	0.9927	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		2.54400	1.251	20.61	0.0073	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,282.77090	1,357.602	22.03	0.9954	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1.67090	0.802	22.03	0.0046	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,233.00030	1,307.719	21.59	0.9947	1,405,797.93	1,075	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1.90030	0.919	21.59	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,183.26640	1,257.856	21.15	0.9939	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			2.16640	1.056	21.15	0.0061	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,472.10230	1,547.259	23.57	0.9974	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			1.00230	0.459	23.57	0.0026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,432.25080	1,507.323	23.28	0.9971	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			1.15080	0.523	23.28	0.0029	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,332.57270	1,407.502	22.48	0.9960	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1.47270	0.702	22.48	0.0040	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,561.83550	1,637.144	24.22	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			0.73550	0.344	24.22	0.0019	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,531.91520	1,607.178	24.00	0.9979	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			0.81520	0.378	24.00	0.0021	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,482.06830	1,557.244	23.64	0.9975	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			0.96830	0.444	23.64	0.0025	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,731.51190	1,807.001	25.44	0.9989	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.41190	0.201	25.44	0.0011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,631.67880	1,707.075	24.72	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			0.57880	0.275	24.72	0.0015	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,571.81070	1,647.133	24.29	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			0.71070	0.333	24.29	0.0019	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,771.45970	1,846.978	25.73	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.35970	0.178	25.73	0.0010	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,761.47210	1,836.984	25.66	0.9990	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.37210	0.184	25.66	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,751.48490	1,826.989	25.59	0.9989	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			0.38490	0.189	25.59	0.0011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,151.20110	2,226.857	28.47	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.10110	0.057	28.47	0.0003	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,131.20800	2,206.861	28.33	0.9997	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.10800	0.061	28.33	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,831.39380	1,906.948	26.16	0.9992	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.29380	0.148	26.16	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,231.17770	2,306.845	29.05	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.07770	0.045	29.05	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,181.19160	2,256.853	28.69	0.9997	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.09160	0.053	28.69	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,171.19470	2,246.854	28.61	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.09470	0.054	28.61	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,381.14760	2,456.830	30.13	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.04760	0.030	30.13	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,331.15600	2,406.834	29.77	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.05600	0.034	29.77	0.0002	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,291.16380	2,366.838	29.48	0.9998	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.06380	0.038	29.48	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,581.12490	2,656.817	31.57	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.02490	0.017	31.57	0.0001	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,531.12930	2,606.820	31.21	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.02930	0.020	31.21	0.0001	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,431.14050	2,506.826	30.49	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.04050	0.026	30.49	0.0001	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,931.10350	3,006.808	34.57	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.00350	0.009	34.57	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,731.11540	2,806.811	32.65	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.01540	0.011	32.65	0.0001	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,721.11590	2,796.812	32.58	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.01590	0.012	32.58	0.0001	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,381.10000	3,456.808	39.94	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00000	0.008	39.94	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,331.10000	3,406.808	39.35	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.00000	0.008	39.35	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,131.10000	5,206.800	50.10	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	50.10	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,081.10000	5,156.800	50.10	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	50.10	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,131.10020	3,206.808	36.96	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00020	0.008	36.96	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,181.10000	5,256.800	50.10	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	50.10	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,557.80630	3,633.805	29.69	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00630	0.005	29.69	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,217.81060	3,293.808	27.37	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.01060	0.008	27.37	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,207.81080	3,283.808	27.30	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.01080	0.008	27.30	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		342.85440	389.193	15.99	0.7044	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		135.05440	105.393	15.99	0.2956	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.24120	0.182	27.64	0.0007	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,512.44120	3,436.382	27.64	0.9993	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		472.92460	528.757	15.94	0.8049	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		82.42460	62.257	15.94	0.1951	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		465.54440	520.900	15.94	0.7997	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		85.04440	64.400	15.94	0.2003	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call		203.11990	232.962	16.25	0.5125	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		79.86380	60.168	15.93	0.1901	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put		272.61990	226.462	16.25	0.4875	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		534.03450	593.490	15.89	0.8434	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		63.53450	46.990	15.89	0.1566	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call		526.20050	585.223	15.90	0.8389	0.00	0	10,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		65.70050	48.723	15.90	0.1611	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	13.96	Call			480.36380	536.668	15.93	0.8099	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			903.60910	974.281	16.22	0.9356	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			24.40910	18.881	16.22	0.0644	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			546.49930	604.706	15.76	0.8084	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			87.29930	69.306	15.76	0.1916	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			703.35180	765.219	15.52	0.8277	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			87.75180	73.119	15.52	0.1723	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,493.54000	1,570.131	15.95	0.9817	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			5.44000	5.431	15.95	0.0183	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			572.69390	628.568	15.77	0.7436	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			149.49390	128.768	15.77	0.2564	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			146.11700	165.352	17.32	0.3013	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			722.91700	665.552	17.32	0.6987	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			152.85590	171.888	17.48	0.2830	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			859.05590	801.288	17.48	0.7170	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			124.35120	140.208	17.82	0.2391	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			990.55120	929.608	17.82	0.7609	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,009.01660	1,078.586	15.36	0.8910	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			55.21660	47.986	15.36	0.1090	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			356.23190	396.894	16.09	0.5344	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			382.43190	346.294	16.09	0.4656	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,655.39990	2,732.012	19.91	0.9961	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			1.59990	1.412	19.91	0.0039	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,496.15930	1,572.714	15.78	0.9670	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			12.35930	12.114	15.78	0.0330	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,362.33060	1,436.597	15.32	0.9568	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			18.53060	15.997	15.32	0.0432	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			819.71610	884.433	15.42	0.8243	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			100.91610	88.633	15.42	0.1757	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			475.08460	524.180	15.89	0.6291	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			276.28460	248.380	15.89	0.3709	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,896.70730	2,973.208	19.53	0.9958	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			2.10730	1.708	19.53	0.0042	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			159.26510	174.343	17.80	0.2578	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,064.66510	1,002.843	17.80	0.7422	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			766.06360	821.327	15.31	0.7509	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			183.66360	162.027	15.31	0.2491	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			541.58130	586.378	15.70	0.6209	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			329.18130	297.078	15.70	0.3791	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			294.18390	319.228	16.67	0.4061	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			691.78390	639.928	16.67	0.5939	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			336.74080	363.319	16.45	0.4369	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			649.04080	598.719	16.45	0.5631	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			156.60660	167.843	18.11	0.2326	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,268.90660	1,203.243	18.11	0.7674	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,732.07570	2,808.318	18.56	0.9918	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	Put			4.37570	3.718	18.56	0.0082	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,115.56880	1,180.806	15.13	0.8647	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			87.86880	76.206	15.13	0.1353	0.00	0	150
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			810.89440	864.573	15.17	0.7520	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			192.89440	169.773	15.17	0.2480	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			437.47200	469.795	15.89	0.5209	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			499.47200	454.995	15.89	0.4791	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,056.05690	2,131.375	16.61	0.9655	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			19.85690	18.075	16.61	0.0345	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,525.96470	3,602.962	20.06	0.9963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			2.06470	1.862	20.06	0.0037	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,028.37500	3,105.028	18.74	0.9922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			4.47500	3.928	18.74	0.0078	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,978.73070	3,055.330	18.61	0.9916	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			4.83070	4.230	18.61	0.0084	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			6.31150	6.721	25.27	0.0104	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,662.41150	5,585.622	25.27	0.9896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			134.78880	143.510	19.08	0.1839	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,710.88880	1,642.410	19.08	0.8161	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			100.88510	107.002	19.69	0.1417	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,026.98510	1,955.902	19.69	0.8583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			82.43420	87.149	20.12	0.1177	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,258.53420	2,186.049	20.12	0.8823	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			211.87440	226.184	17.98	0.2735	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,237.97440	1,175.084	17.98	0.7265	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			187.26100	199.565	18.29	0.2456	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,363.36100	1,298.465	18.29	0.7544	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			139.38860	148.464	19.01	0.1894	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,675.48860	1,607.364	19.01	0.8106	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			342.14010	366.344	16.84	0.4061	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			798.24010	745.244	16.84	0.5939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			283.89890	303.940	17.28	0.3498	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			959.99890	902.840	17.28	0.6502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			279.13040	298.823	17.32	0.3450	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			975.23040	917.723	17.32	0.6550	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			452.29420	483.901	16.18	0.5020	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			578.39420	532.801	16.18	0.4980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			433.64680	464.048	16.28	0.4867	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			609.74680	562.948	16.28	0.5133	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			382.01270	408.969	16.58	0.4424	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			708.11270	657.869	16.58	0.5576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			631.43750	675.321	15.69	0.6263	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			367.53750	334.221	15.69	0.3737	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			535.96450	575.156	15.91	0.5652	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			462.06450	424.056	15.91	0.4348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			495.98690	531.908	16.01	0.5365	0.00	0	1,204

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	Put		512.08690	470.808	16.01	0.4635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		751.17000	800.320	15.44	0.6930	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		277.27000	249.220	15.44	0.3070	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		692.27280	738.914	15.56	0.6615	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		318.37280	287.814	15.56	0.3385	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		686.57310	732.963	15.57	0.6583	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		322.67310	291.863	15.57	0.3417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		977.61930	1,037.176	15.17	0.7915	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		163.71930	146.076	15.17	0.2085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		852.51770	905.634	15.25	0.7418	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		218.61770	194.534	15.25	0.2582	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		813.48930	865.129	15.32	0.7238	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		239.58930	214.029	15.32	0.2762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,139.10870	1,203.155	15.12	0.8422	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		115.20870	102.055	15.12	0.1578	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,076.14250	1,138.561	15.14	0.8238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		132.24250	117.461	15.14	0.1762	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		985.02530	1,044.812	15.17	0.7941	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		161.12530	143.712	15.17	0.2059	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,433.06920	1,502.943	15.04	0.9088	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		59.16920	51.843	15.04	0.0912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,380.73900	1,449.766	15.06	0.8990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		66.83900	58.666	15.06	0.1010	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,179.31950	1,244.328	15.11	0.8531	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		105.41950	93.228	15.11	0.1469	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,804.61540	1,879.457	15.92	0.9479	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		30.71540	28.357	15.92	0.0521	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,662.29960	1,736.738	15.59	0.9355	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		38.39960	35.638	15.59	0.0645	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,521.82860	1,595.762	15.26	0.9204	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		47.92860	44.662	15.26	0.0796	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,327.43500	2,403.288	17.11	0.9766	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		13.53500	12.188	17.11	0.0234	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,044.97960	2,120.361	16.47	0.9638	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		21.07960	19.261	16.47	0.0362	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,861.97520	1,936.960	16.05	0.9522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		28.07520	25.860	16.05	0.0478	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,533.67930	2,609.799	17.57	0.9830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		9.77930	8.699	17.57	0.0170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,523.83240	2,599.941	17.55	0.9828	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		9.93240	8.841	17.55	0.0172	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		2,474.63490	2,550.684	17.44	0.9814	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		10.73490	9.584	17.44	0.0186	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,632.26670	2,708.496	17.79	0.9855	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		8.36670	7.396	17.79	0.0145	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,582.94640	2,659.122	17.68	0.9843	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	12.00	Put		9.04640	8.022	17.68	0.0157	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		2,543.52810	2,619.659	17.59	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		9.62810	8.559	17.59	0.0167	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		2,780.51090	2,856.885	18.12	0.9885	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		6.61090	5.785	18.12	0.0115	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		2,750.83060	2,827.178	18.06	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		6.93060	6.078	18.06	0.0120	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		2,671.75860	2,748.029	17.88	0.9864	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		7.85860	6.929	17.88	0.0136	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		1,319.36390	1,387.256	15.11	0.8832	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		80.36390	70.956	15.11	0.1168	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		487.91550	522.321	16.10	0.5256	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		538.91550	496.021	16.10	0.4744	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		390.86230	417.551	16.74	0.4339	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put		763.86230	713.151	16.74	0.5661	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		1,078.16350	1,140.046	15.19	0.8100	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put		151.16350	135.646	15.19	0.1900	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call		1,230.50970	1,296.078	15.09	0.8461	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put		118.10970	106.078	15.09	0.1539	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		330.25320	352.511	17.26	0.3713	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		967.85320	912.511	17.26	0.6287	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call		193.75790	205.661	18.66	0.2353	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put		1,541.35790	1,475.661	18.66	0.7647	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		2,819.52120	2,896.170	17.28	0.9881	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		7.12120	6.170	17.28	0.0119	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call		958.30630	1,013.234	15.29	0.7308	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put		264.60630	241.334	15.29	0.2692	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call		348.80400	371.076	17.59	0.3601	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put		1,105.10400	1,049.176	17.59	0.6399	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call		213.93220	227.236	19.26	0.2292	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put		1,819.73220	1,754.536	19.26	0.7708	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		2,892.69770	2,970.054	16.25	0.9867	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		8.49770	7.354	16.25	0.0133	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call		1,324.31200	1,391.412	15.09	0.8361	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put		140.11200	128.712	15.09	0.1639	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		318.91730	338.323	18.05	0.3243	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		1,294.71730	1,235.623	18.05	0.6757	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call		851.15840	899.843	15.67	0.6533	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put		410.95840	380.843	15.67	0.3467	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call		390.43950	413.709	17.73	0.3676	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		1,180.23950	1,124.709	17.73	0.6324	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		2,973.40180	3,051.768	15.43	0.9853	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		9.60180	8.668	15.43	0.0147	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,423.53740	1,492.568	15.04	0.8297	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		159.73740	149.468	15.04	0.1703	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		312.88130	330.102	18.92	0.2873	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,679.08130	1,617.002	18.92	0.7127	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			227.96270	241.455	19.86	0.2183	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,164.16270	2,098.355	19.86	0.7817	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,610.49520	2,687.738	14.90	0.9712	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			20.59520	18.338	14.90	0.0288	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			482.74860	509.792	17.60	0.4055	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,142.84860	1,090.392	17.60	0.5945	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			125.69990	118.942	14.95	0.1383	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,615.53370	1,688.001	14.95	0.8602	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			127.63370	120.601	14.95	0.1398	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,631.88670	1,704.697	14.95	0.8633	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			123.98670	117.297	14.95	0.1367	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,623.59990	1,696.342	14.95	0.8617	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,644.44840	1,717.314	14.93	0.8627	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			125.84840	119.214	14.93	0.1373	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,636.18220	1,708.982	14.94	0.8611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			127.58220	120.882	14.94	0.1389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,479.24920	1,548.318	15.04	0.8272	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			170.64920	160.218	15.04	0.1728	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,456.47490	1,525.031	15.06	0.8217	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			177.87490	166.931	15.06	0.1783	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,719.76790	1,793.068	14.92	0.8760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			111.16790	104.968	14.92	0.1240	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			669.90150	706.462	16.70	0.5152	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			791.30150	748.362	16.70	0.4848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			644.45330	679.754	16.82	0.5003	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			835.85330	791.654	16.82	0.4997	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,628.12930	1,700.668	14.94	0.8596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			129.52930	122.568	14.94	0.1404	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			289.09270	305.688	19.58	0.2555	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,010.49270	1,947.588	19.58	0.7445	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			249.98170	264.323	19.99	0.2250	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,251.38170	2,186.223	19.99	0.7750	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			700.27410	738.306	16.55	0.5326	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			741.67410	700.206	16.55	0.4674	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			220.20050	232.792	20.36	0.2009	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,471.60050	2,404.692	20.36	0.7991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			137.49280	144.218	22.28	0.1275	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,498.89280	3,426.118	22.28	0.8725	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			337.82530	356.359	19.09	0.2922	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,759.22530	1,698.259	19.09	0.7078	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,971.25650	2,045.850	14.88	0.9133	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			72.65650	67.750	14.88	0.0867	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,891.86590	1,966.075	14.90	0.9027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			83.26590	77.975	14.90	0.0973	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			235.13020	248.601	20.17	0.2131	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			2,356.53020	2,290.501	20.17	0.7869	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,668.35600	2,745.580	14.79	0.9727	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			19.75600	17.480	14.79	0.0273	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,058.58610	3,137.751	14.74	0.9844	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			10.08610	9.651	14.74	0.0156	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,529.76870	1,598.733	15.09	0.8248	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			181.26870	170.633	15.09	0.1752	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			310.81960	327.513	19.71	0.2606	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,082.31960	2,019.413	19.71	0.7394	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			253.64720	267.267	20.32	0.2179	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,445.14720	2,379.167	20.32	0.7821	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			265.42480	279.183	20.89	0.2100	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,789.72480	2,723.583	20.89	0.7900	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,136.17650	3,215.546	14.14	0.9844	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.47650	9.946	14.14	0.0156	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,625.19880	1,694.356	15.16	0.8216	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			199.49880	188.756	15.16	0.1784	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			303.56200	319.189	20.43	0.2369	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,507.86200	2,443.589	20.43	0.7631	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,327.43620	2,399.895	14.06	0.9333	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			61.83620	54.195	14.06	0.0667	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			658.37140	688.903	17.80	0.4466	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,212.77140	1,163.203	17.80	0.5534	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,720.94560	1,787.570	15.10	0.8212	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			215.44560	201.770	15.10	0.1788	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			297.56870	311.873	21.21	0.2162	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,992.06870	2,926.073	21.21	0.7838	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			274.11380	287.194	21.53	0.2004	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,198.61380	3,131.394	21.53	0.7996	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,216.36180	3,296.116	13.65	0.9843	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.86180	10.316	13.65	0.0157	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			308.46250	322.820	21.33	0.2178	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,073.36250	3,007.320	21.33	0.7822	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,753.87210	1,821.534	15.08	0.8213	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			218.77210	206.034	15.08	0.1787	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,611.33960	1,677.712	15.34	0.7876	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			276.23960	262.212	15.34	0.2124	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			314.96080	329.611	21.25	0.2220	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,019.86080	2,954.111	21.25	0.7780	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,562.68760	1,627.818	15.41	0.7741	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			302.08760	286.818	15.41	0.2259	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			373.05340	390.158	20.62	0.2577	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,632.45340	2,569.158	20.62	0.7423	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,921.08960	1,990.109	14.71	0.8528	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			171.38960	159.909	14.71	0.1472	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,936.21470	2,005.452	14.67	0.8559	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	Put		166.51470	155.252	14.67	0.1441	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,928.64250	1,997.769	14.69	0.8544	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		168.94250	157.569	14.69	0.1456	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		370.25380	386.246	20.88	0.2497	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		2,799.65380	2,735.046	20.88	0.7503	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		345.98810	360.702	21.16	0.2346	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		2,975.38810	2,909.502	21.16	0.7654	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,947.69300	2,017.210	14.65	0.8561	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		167.09300	156.010	14.65	0.1439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,940.12910	2,009.543	14.66	0.8545	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		169.52910	158.343	14.66	0.1455	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,932.58450	2,001.899	14.68	0.8530	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		171.98450	160.699	14.68	0.1470	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		1,985.86030	2,055.876	14.55	0.8638	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		155.26030	144.676	14.55	0.1362	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,819.90390	1,889.321	15.03	0.8220	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		224.70390	213.421	15.03	0.1780	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		310.69600	320.325	21.96	0.2056	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		3,465.49600	3,394.425	21.96	0.7944	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		300.01010	309.068	22.29	0.1977	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		3,614.81010	3,543.168	22.29	0.8023	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,306.06970	3,386.766	13.24	0.9840	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		10.86970	10.866	13.24	0.0160	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,902.61290	1,968.898	14.81	0.8254	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		230.91290	216.098	14.81	0.1746	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		328.57850	335.264	22.89	0.1996	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		3,926.87850	3,852.464	22.89	0.8004	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		323.94550	330.295	23.05	0.1963	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,002.24550	3,927.495	23.05	0.8037	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,382.92940	3,464.152	12.97	0.9838	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		11.22940	11.352	12.97	0.0162	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		354.44940	357.293	24.01	0.1953	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,492.54940	4,413.893	24.01	0.8047	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,473.54610	3,555.417	12.71	0.9835	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		11.64610	12.017	12.71	0.0165	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,992.64430	2,060.811	14.56	0.8297	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		230.74430	217.411	14.56	0.1703	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,694.63970	2,770.826	12.16	0.9490	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		47.83970	42.826	12.16	0.0510	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,712.26670	2,788.632	12.10	0.9510	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		45.46670	40.632	12.10	0.0490	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,703.44180	2,779.718	12.13	0.9500	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		46.64180	41.718	12.13	0.0500	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,204.61520	2,277.016	14.53	0.8538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		193.71520	185.116	14.53	0.1462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,070.47730	2,141.835	14.96	0.8250	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	Put			249.57730	239.935	14.96	0.1750	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			374.60040	386.824	24.84	0.1984	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,855.89560	4,786.892	24.84	0.8049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,533.83570	3,614.988	12.67	0.9827	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			12.93570	13.088	12.67	0.0173	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,803.70040	4,734.925	24.84	0.8016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,219.22690	2,291.737	14.48	0.8568	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			188.32690	179.837	14.48	0.1432	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,211.90940	2,284.363	14.50	0.8553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			191.00940	182.463	14.50	0.1447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			366.79560	378.792	24.84	0.1951	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,341.97890	1,382.684	17.57	0.5776	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,123.57890	1,085.984	17.57	0.4224	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,338.34080	1,378.870	17.59	0.5763	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,129.94080	1,092.170	17.59	0.4237	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,334.71010	1,375.071	17.60	0.5751	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,136.31010	1,098.371	17.60	0.4249	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,230.27060	1,195.921	17.79	0.4107	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,552.13900	1,592.638	17.81	0.5882	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,236.63900	1,202.138	17.81	0.4118	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,548.52040	1,588.875	17.82	0.5871	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,243.02040	1,208.375	17.82	0.4129	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,555.77060	1,596.421	17.79	0.5893	0.00	0	0
Total \$ / R Option												1,422,904.59	1,750	2,073,805
Total \$ / R												1,074,663,037.59	75,653	2,790,209
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.40680		14.33110			0.0000	1,440,680.00	100	1,207
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.65110		14.57390			0.0000	1,025,577.00	70	457
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.88810		14.80860			0.0000	625,300.20	42	139
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.15120		15.07060			0.0000	0.00	0	55
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.40190		15.32090			0.0000	0.00	0	0
Total \$ / R MAXI Future												3,091,557.20	212	1,858
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3.44170	2.244	30.85	0.0001	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			247,113.55480	254,682.307	30.78	0.9999	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3.55480	2.307	30.78	0.0001	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			249,113.33210	256,682.182	30.92	0.9999	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3.33210	2.182	30.92	0.0001	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			248,113.44170	255,682.244	30.85	0.9999	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			220,042.24830	227,608.065	16.82	0.9715	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			1,652.24830	1,498.065	16.82	0.0285	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			219,067.66330	226,631.914	16.80	0.9710	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			1,677.66330	1,521.914	16.80	0.0290	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			218,093.51330	225,656.125	16.78	0.9706	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			1,703.51330	1,546.125	16.78	0.0294	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	13/06/2016	Foreign Exchange Option	13.44	Call		152,540.61560	159,546.770	15.00	0.8379		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		15,680.61560	14,736.770	15.00	0.1621		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		151,765.58930	158,755.740	15.01	0.8361		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		15,905.58930	14,945.740	15.01	0.1639		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		150,993.07450	157,966.797	15.01	0.8344		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		16,133.07450	15,156.797	15.01	0.1656		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		94,739.98830	98,666.209	16.95	0.5547		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		88,679.98830	84,546.209	16.95	0.4453		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		95,514.28590	99,475.073	16.92	0.5582		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		87,454.28590	83,355.073	16.92	0.4418		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		95,125.95460	99,069.979	16.93	0.5565		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		88,065.95460	83,949.979	16.93	0.4435		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		122,468.31340	126,750.979	16.87	0.5960		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		89,378.31340	85,560.979	16.87	0.4040		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		122,069.06650	126,331.209	16.88	0.5945		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		89,979.06650	86,141.209	16.88	0.4055		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		121,672.14840	125,913.783	16.90	0.5930		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		90,582.14840	86,723.783	16.90	0.4070		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,091,557.20	212	1,858
£ / R	On	11/12/2015	Foreign Exchange Future			21.67680	21.58430		0.0000		22,001,952.00	1,015	38,701	
£ / R	On	12/01/2016	Foreign Exchange Future			22.74820	22.64970		0.0000		0.00	0	15	
£ / R	On	29/02/2016	Foreign Exchange Future			22.75630	22.65790		0.0000		0.00	0	47	
£ / R	On	14/03/2016	Foreign Exchange Future			22.04970	21.95520		0.0000		7,893,792.60	358	9,079	
£ / R	On	13/06/2016	Foreign Exchange Future			22.41030	22.31250		0.0000		336,154.50	15	425	
£ / R	On	08/09/2016	Foreign Exchange Future			22.77060	22.67140		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.81770	22.71810		0.0000		0.00	0	200	
£ / R	On	19/12/2016	Foreign Exchange Future			23.21120	23.11060		0.0000		0.00	0	0	
Total £ / R Future												30,231,899.10	1,388	48,467
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,714.36110	3,806.800	19.27	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		0.06110	0.000	19.27	0.0000	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,424.40610	3,516.800	19.65	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.10610	0.000	19.65	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,094.50190	3,186.800	20.09	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		0.20190	0.000	20.09	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,084.50600	3,176.800	20.11	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		0.20600	0.000	20.11	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,074.51010	3,166.800	20.12	1.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		0.21010	0.000	20.12	0.0000	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,185.61860	2,277.089	21.30	0.9987	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		1.31860	0.289	21.30	0.0013	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,588.67220	1,678.761	19.40	0.9920	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		4.37220	1.961	19.40	0.0080	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,469.93110	1,559.537	18.91	0.9889	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		5.63110	2.737	18.91	0.0111	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,361.43670	1,450.521	18.46	0.9850	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		7.13670	3.721	18.46	0.0150	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,263.18930	1,351.725	18.05	0.9804	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		8.88930	4.925	18.05	0.0196	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		862.87330	944.403	16.67	0.9362	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		28.57330	17.603	16.67	0.0638	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		844.63910	925.559	16.63	0.9325	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		30.33910	18.759	16.63	0.0675	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		808.46170	888.080	16.53	0.9246	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		34.16170	21.280	16.53	0.0754	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		483.07090	543.891	15.59	0.7982	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		98.77090	67.091	15.59	0.2018	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		375.94360	426.733	15.23	0.7217	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		141.64360	99.933	15.23	0.2783	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		281.91980	321.755	14.87	0.6294	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		197.61980	144.955	14.87	0.3706	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		140.21220	158.379	14.79	0.4037	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		375.91220	301.579	14.79	0.5963	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		4.91850	4.777	18.68	0.0188	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,620.61850	1,527.977	18.68	0.9812	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,590.92930	1,682.870	13.85	0.9469	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		31.22930	24.670	13.85	0.0531	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		385.24050	346.346	14.48	0.3139	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		1,013.14050	1,072.646	14.48	0.6861	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,805.19650	2,898.804	15.99	0.9518	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		39.99650	39.104	15.99	0.0482	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,795.43170	2,889.045	15.96	0.9515	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		40.23170	39.345	15.96	0.0485	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,785.66870	2,879.288	15.93	0.9511	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		40.46870	39.588	15.93	0.0489	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,102.53730	2,185.022	14.76	0.8112	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		280.03730	264.722	14.76	0.1888	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,094.77630	2,177.156	14.76	0.8100	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		282.27630	266.856	14.76	0.1900	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,087.02860	2,169.303	14.76	0.8088	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		284.52860	269.003	14.76	0.1912	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,044.72050	2,119.719	15.18	0.7263	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,040.18190	998.696	15.60	0.4088	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		489.46380	512.045	18.81	0.2474	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,668.06380	3,591.445	18.81	0.7526	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		573.32050	549.119	15.18	0.2737	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,451.06230	1,509.007	15.58	0.5937	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,029.66230	988.407	15.58	0.4063	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,446.31520	1,504.144	15.59	0.5924	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	Put			1,034.91520	993.544	15.59	0.4076	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,441.58190	1,499.296	15.60	0.5912	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,190.35950	1,240.209	16.17	0.5083	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,462.25950	1,412.509	16.17	0.4917	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,186.71510	1,236.421	16.18	0.5071	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,468.61510	1,418.721	16.18	0.4929	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,183.08240	1,232.644	16.18	0.5059	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,474.98240	1,424.944	16.18	0.4941	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,742.81310	1,799.979	15.90	0.5936	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,262.21310	1,218.779	15.90	0.4064	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,738.39500	1,795.459	15.91	0.5926	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,267.79500	1,224.259	15.91	0.4074	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,733.99780	1,790.960	15.92	0.5915	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,273.39780	1,229.760	15.92	0.4085	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												30,231,899.10	1,388	173,175
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11709		0.11681			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11941		0.11912			0.0000	23,762.99	199	1,651
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12170		0.12139			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12431		0.12399			0.0000	0.00	0	0
Total ¥ / R Future												23,762.99	199	9,641
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,680.81390	1,708.906	23.58	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.01390	0.006	23.58	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			684.43010	711.032	17.07	0.9831	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			3.63010	2.132	17.07	0.0169	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,680.80160	2,708.905	37.78	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00160	0.005	37.78	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			7.16460	6.647	16.01	0.0175	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			981.33880	1,005.107	14.30	0.8662	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			69.33880	63.907	14.30	0.1338	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			349.49480	357.578	15.08	0.4919	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			437.49480	416.378	15.08	0.5081	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,919.16460	1,947.847	16.01	0.9825	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			309.76640	313.760	17.57	0.3270	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,171.06640	1,144.160	17.57	0.6730	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,263.13020	1,289.158	14.84	0.8374	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			124.43020	119.558	14.84	0.1626	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			623.38310	635.380	15.47	0.5716	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			484.68310	465.780	15.47	0.4284	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,578.33430	1,607.286	15.74	0.8254	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			179.33430	176.386	15.74	0.1746	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			929.67140	945.521	16.23	0.6236	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			530.67140	514.621	16.23	0.3764	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	0.13	Call			558.55660	565.504	18.01	0.4222	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,159.55660	1,134.604	18.01	0.5778	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												23,762.99	199	9,641
€ / R	On	11/12/2015	Foreign Exchange Future			15.24140		15.16720			0.0000	80,566,040.40	5,286	76,722
€ / R	On	29/12/2015	Foreign Exchange Future			15.29710		15.22230			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.39110		15.31550			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.39810		15.32260			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.41290		15.33670			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.54630		15.46930			0.0000	43,576,278.90	2,803	37,909
€ / R	On	13/06/2016	Foreign Exchange Future			15.84490		15.76420			0.0000	649,640.90	41	4,430
€ / R	On	19/09/2016	Foreign Exchange Future			16.18660		16.10420			0.0000	0.00	0	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.51420		16.43140			0.0000	2,989,070.20	181	4,500
Total € / R Future												127,781,030.40	8,311	124,261
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			33.78810	34.355	18.32	0.1409	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			646.58810	572.955	18.32	0.8591	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			6.98170	5.952	20.40	0.0290	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			1,149.78170	1,074.552	20.40	0.9710	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			4.16600	3.557	21.49	0.0175	718.43	202	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,336.96600	1,262.157	21.49	0.9825	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			284.87250	320.834	17.40	0.6990	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			127.67250	89.434	17.40	0.3010	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			266.94160	300.796	17.43	0.6754	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			139.74160	99.396	17.43	0.3246	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			146.52670	163.510	17.67	0.4648	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			269.32670	212.110	17.67	0.5352	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			429.58750	479.933	17.21	0.8411	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			62.38750	38.533	17.21	0.1589	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			297.22290	334.593	17.38	0.7144	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			120.02290	83.193	17.38	0.2856	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			291.00890	327.673	17.39	0.7068	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			123.80890	86.273	17.39	0.2932	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,270.30360	1,343.233	22.63	0.9910	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			3.10360	1.833	22.63	0.0090	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,141.27830	1,213.837	21.39	0.9877	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			4.07830	2.437	21.39	0.0123	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			874.81860	946.074	18.83	0.9754	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			7.61860	4.674	18.83	0.0246	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,217.21370	4,291.400	22.77	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.01370	0.000	22.77	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,117.48950	2,191.552	28.35	0.9993	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.28950	0.152	28.35	0.0007	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,320.00590	1,393.050	23.11	0.9920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			2.80590	1.650	23.11	0.0080	0.00	0	12,000
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			111.49230	126.327	16.26	0.2931	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			589.19230	529.227	16.26	0.7069	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			236.98070	266.466	15.57	0.5070	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			314.68070	269.366	15.57	0.4930	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			816.80430	873.068	15.08	0.8189	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			111.30430	91.968	15.08	0.1811	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			809.16580	865.149	15.09	0.8158	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			113.66580	94.049	15.09	0.1842	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			801.56160	857.265	15.09	0.8126	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			116.06160	96.165	15.09	0.1874	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			643.87050	693.158	15.23	0.7356	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			178.37050	152.058	15.23	0.2644	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			597.74050	644.899	15.27	0.7087	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			202.24050	173.799	15.27	0.2913	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			479.65610	519.462	15.49	0.6141	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			307.05610	271.362	15.49	0.3859	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			310.18320	337.917	15.84	0.4639	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			507.58320	459.817	15.84	0.5361	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			420.55180	452.608	15.41	0.5191	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			483.85180	439.708	15.41	0.4809	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			210.14170	228.627	16.41	0.3109	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			933.44170	875.727	16.41	0.6891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			20.44160	18.822	16.99	0.0328	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,665.14130	1,739.175	15.26	0.9268	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			45.84130	42.875	15.26	0.0732	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			821.14680	769.194	16.14	0.5998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			325.64070	349.905	16.22	0.3870	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			856.34070	803.605	16.22	0.6130	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,436.28970	2,511.870	17.39	0.9728	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			16.98970	15.570	17.39	0.0272	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,289.74160	2,365.122	16.99	0.9672	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			281.63090	253.253	15.07	0.3030	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			736.31750	782.738	15.14	0.6700	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			317.01750	286.438	15.14	0.3300	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			248.93750	268.721	16.67	0.3139	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,079.63750	1,022.421	16.67	0.6861	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			340.44680	365.494	16.14	0.4002	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			63.06830	55.016	14.86	0.0922	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,036.53200	1,094.661	14.90	0.7955	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			167.23200	148.361	14.90	0.2045	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			284.72670	306.778	16.44	0.3491	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			965.42670	910.478	16.44	0.6509	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			790.93090	839.553	15.07	0.6970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			58.36270	51.212	14.89	0.0867	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,528.81270	1,598.179	14.86	0.9122	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	Put			59.51270	51.879	14.86	0.0878	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			563.34910	601.953	15.39	0.5712	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			464.04910	425.653	15.39	0.4288	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,502.36830	1,571.316	14.86	0.9078	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,519.97890	1,589.208	14.86	0.9107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			60.67890	52.908	14.86	0.0893	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			828.79040	878.869	15.03	0.7147	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			259.49040	232.569	15.03	0.2853	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,537.66270	1,607.512	14.89	0.9133	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			652.95220	688.917	16.04	0.4989	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			848.75220	804.017	16.04	0.5011	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,704.04000	1,773.619	14.65	0.8588	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			973.68510	1,021.325	15.18	0.6531	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			469.48510	436.425	15.18	0.3469	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			139.84000	128.719	14.65	0.1412	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			984.61620	1,032.588	15.16	0.6576	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			460.41620	427.688	15.16	0.3424	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			979.13830	1,026.944	15.17	0.6554	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			464.93830	432.044	15.17	0.3446	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			378.10370	359.527	15.02	0.2557	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,525.73730	1,589.369	15.03	0.7427	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			381.53730	362.769	15.03	0.2573	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,538.88950	1,602.908	15.02	0.7460	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			374.68950	356.308	15.02	0.2540	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,532.30370	1,596.127	15.02	0.7443	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			928.15470	963.025	17.30	0.4717	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,486.75470	1,438.825	17.30	0.5283	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			925.09810	959.904	17.31	0.4704	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,493.69810	1,445.704	17.31	0.5296	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			922.05360	956.796	17.33	0.4692	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,500.65360	1,452.596	17.33	0.5308	0.00	0	0
Total € / R Option												718.43	202	411,152
Total € / R												127,781,748.83	8,513	535,413
AUS / R	On	11/12/2015	Foreign Exchange Future			10.40380		10.30420			0.0000	30,899,286.00	2,970	11,614
AUS / R	On	15/01/2016	Foreign Exchange Future			10.45230		10.35170			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.53080		10.42970			0.0000	5,265,400.00	500	8,136
AUS / R	On	13/06/2016	Foreign Exchange Future			10.65760		10.55490			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.80330		10.69940			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			10.94700		10.84300			0.0000	0.00	0	0
Total AUS / R Future												36,164,686.00	3,470	20,503
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			706.33590	804.305	18.03	0.9951	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			2.13590	0.505	18.03	0.0049	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,004.86950	1,103.863	20.18	0.9994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.66950	0.063	20.18	0.0006	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,054.20000	3,153.803	50.74	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.004	50.74	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			169.30200	231.315	13.64	0.8016	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			65.10200	27.514	13.64	0.1984	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,004.20000	3,103.805	50.73	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.005	50.73	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,954.20000	3,053.804	49.27	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.004	49.27	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			453.40480	535.662	12.87	0.8646	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			51.70480	33.362	12.87	0.1354	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			445.40970	527.075	12.86	0.8599	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			53.70970	34.775	12.86	0.1401	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			437.47460	518.545	12.85	0.8550	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			55.77460	36.245	12.85	0.1450	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			25.93060	18.353	12.54	0.0588	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			946.42830	1,039.736	12.53	0.9395	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			26.72830	18.936	12.53	0.0605	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			253.09810	202.448	11.73	0.4090	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			51.23170	57.660	13.71	0.1488	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,021.53170	926.860	13.71	0.8512	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			964.85350	1,058.722	12.58	0.9425	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			25.15350	17.922	12.58	0.0575	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			955.63060	1,049.153	12.54	0.9412	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			690.62400	775.551	12.12	0.8726	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			60.92400	44.751	12.12	0.1274	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			282.79810	333.248	11.73	0.5910	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			197.92350	168.696	12.81	0.2644	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			656.28960	728.991	12.80	0.7323	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			201.38960	171.391	12.80	0.2677	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			669.39700	743.634	12.82	0.7389	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			194.49700	166.034	12.82	0.2611	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			662.82350	736.296	12.81	0.7356	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			793.83060	863.477	13.46	0.7041	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			294.43060	260.177	13.46	0.2959	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			787.86080	856.632	13.45	0.7013	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			298.46080	263.332	13.45	0.2987	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			799.83320	870.349	13.47	0.7068	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			290.43320	257.049	13.47	0.2932	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			551.24220	498.398	14.07	0.4040	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			723.51480	775.346	14.05	0.6011	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			540.51480	488.346	14.05	0.3989	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			718.86510	770.356	14.06	0.5986	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			545.86510	493.356	14.06	0.4014	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			714.24220	765.398	14.07	0.5960	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												36,164,686.00	3,470	21,706
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.78550		10.72870			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.96850		10.91040			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.14780		11.08800			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			273.71200	311.314	15.90	0.8378	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			45.01200	25.814	15.90	0.1622	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			266.18550	302.907	15.87	0.8297	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			47.48550	27.407	15.87	0.1703	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			281.33730	319.799	15.93	0.8457	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			42.63730	24.299	15.93	0.1543	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			243.11930	215.070	12.34	0.4001	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			354.23880	384.978	12.33	0.6107	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			233.83880	206.478	12.33	0.3893	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			348.85260	379.246	12.33	0.6053	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			238.45260	210.746	12.33	0.3947	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			343.51930	373.570	12.34	0.5999	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			558.98840	588.887	13.55	0.6193	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			340.98840	311.087	13.55	0.3807	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			553.80170	583.432	13.56	0.6158	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			345.80170	315.632	13.56	0.3842	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			548.64960	578.012	13.57	0.6122	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			350.64960	320.212	13.57	0.3878	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CF CANDCO	On	22/12/2015	Foreign Exchange Future			269.99570		237.94540			0.0000	0.00	0	10,000
Total CF CANDCO CAGJ Future												0.00	0	10,000
Total CF CANDCO CAGJ												0.00	0	10,000
CHF / R	On	11/12/2015	Foreign Exchange Future			13.99680		13.91640			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.31890		14.23280			0.0000	18,156,365.20	1,268	40
CHF / R	On	13/06/2016	Foreign Exchange Future			14.63190		14.53940			0.0000	0.00	0	0
Total CHF / R Future												18,156,365.20	1,268	6,589
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			240.01680	172.823	17.66	0.4969	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			152.33600	164.861	17.67	0.4939	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			245.93600	178.061	17.67	0.5061	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			160.57760	174.736	17.68	0.5124	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			234.17760	167.936	17.68	0.4876	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			156.41680	169.623	17.66	0.5031	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			253.11540	273.957	17.39	0.3284	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,010.31540	945.057	17.39	0.6716	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			250.86890	271.538	17.41	0.3260	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,018.06890	952.638	17.41	0.6740	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			248.64240	269.177	17.43	0.3237	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,025.84240	960.276	17.43	0.6763	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			765.02270	808.617	16.19	0.5769	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			625.62270	576.717	16.19	0.4231	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			760.45500	803.816	16.20	0.5746	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			631.05500	581.916	16.20	0.4254	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			769.61000	813.443	16.17	0.5792	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			620.21000	571.543	16.17	0.4208	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												18,156,365.20	1,268	6,589
CNH / R	On	11/12/2015	Foreign Exchange Future			2.23910		2.21960		0.0000		0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.25440		2.23480		0.0000		0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.27490		2.25430		0.0000		0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,100.22600	2,292.679	24.62	0.9946	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			4.22600	1.679	24.62	0.0054	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,298.96540	2,492.106	25.48	0.9964	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			2.96540	1.106	25.48	0.0036	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,199.63610	2,392.362	25.05	0.9956	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			3.63610	1.362	25.05	0.0044	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			550.06110	475.469	15.87	0.3508	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			940.89290	1,057.523	15.84	0.6293	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			592.89290	513.523	15.84	0.3707	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			885.81790	997.600	15.81	0.6091	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			637.81790	553.600	15.81	0.3909	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			998.06110	1,119.469	15.87	0.6492	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			844.71370	761.032	16.09	0.3804	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,234.92570	1,353.255	16.08	0.6050	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			891.92570	804.255	16.08	0.3950	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,183.67230	1,297.983	16.08	0.5902	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			940.67230	848.983	16.08	0.4098	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,287.71370	1,410.032	16.09	0.6196	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			2.04740		2.03730		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			2.08980		2.07890			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.13170		2.12040			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			180.09670	120.915	19.03	0.2828	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			587.39620	644.812	18.92	0.8112	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			114.39620	70.812	18.92	0.1888	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			517.71880	567.420	18.97	0.7666	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			144.71880	93.420	18.97	0.2334	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			453.09670	494.915	19.03	0.7172	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			571.89290	602.692	19.21	0.4113	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,282.89290	1,204.692	19.21	0.5887	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			540.73730	569.673	19.28	0.3945	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,351.73730	1,271.673	19.28	0.6055	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			604.61550	637.348	19.13	0.4286	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,215.61550	1,139.348	19.13	0.5714	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,256.14240	1,315.780	18.61	0.5707	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			1,052.14240	998.780	18.61	0.4293	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,353.66070	1,417.498	18.54	0.5982	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			949.66070	900.498	18.54	0.4018	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,304.18580	1,365.920	18.58	0.5844	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			1,000.18580	948.920	18.58	0.4156	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			0.14080		0.14000			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.14030		0.13980			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13940		0.13920			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13890		0.13900			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			0.07240		0.07200			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06980		0.06950			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06720		0.06670			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06500		0.06460			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			9.46700		9.35650			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.47520		9.36410			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.56830		9.45680			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.67140		9.55930			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			9.79090		9.67770			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			287.20490	385.844	16.28	0.9267	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			20.70490	8.844	16.28	0.0733	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			278.61850	376.522	16.23	0.9218	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			22.11850	9.522	16.23	0.0782	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			270.11440	367.248	16.18	0.9166	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			23.61440	10.248	16.18	0.0834	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			153.90880	231.605	13.23	0.7714	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			69.80880	36.405	13.23	0.2286	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			147.60420	223.866	13.20	0.7602	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			73.50420	38.666	13.20	0.2398	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			141.44020	216.238	13.18	0.7487	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			77.34020	41.039	13.18	0.2513	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			118.22670	186.900	13.07	0.6997	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			94.12670	51.700	13.07	0.3003	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			420.27090	504.207	11.45	0.7812	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			103.47090	75.907	11.45	0.2188	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			413.25320	496.540	11.45	0.7760	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			106.45320	78.240	11.45	0.2240	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			406.29710	488.928	11.44	0.7707	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			109.49710	80.628	11.44	0.2293	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			688.38030	781.365	13.10	0.7840	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			139.08030	119.965	13.10	0.2160	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			703.33430	797.011	13.13	0.7904	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			134.03430	115.611	13.13	0.2096	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			695.84050	789.172	13.11	0.7872	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			136.54050	117.772	13.11	0.2128	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			580.45360	648.962	13.50	0.6347	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			362.75360	318.062	13.50	0.3653	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			575.34650	643.411	13.51	0.6314	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			367.64650	322.511	13.51	0.3686	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			570.27870	637.892	13.52	0.6280	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			372.57870	326.992	13.52	0.3720	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	10,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.05790		1.05830			0.0000	0.00	0	90
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06110		1.06140			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.06430		1.06450			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.06830		1.06860			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			24,693.64000		24,553.04000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,473.02000		25,322.99000			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			10.20540		10.14630			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.34470		10.28600			0.0000	0.00	0	3,191
SGD / R	On	13/06/2016	Foreign Exchange Future			10.49210		10.43010			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			787.22250	845.667	18.05	0.9972	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.92250	0.267	18.05	0.0028	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			807.12100	865.627	18.17	0.9976	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.82100	0.227	18.17	0.0024	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			797.17030	855.646	18.11	0.9974	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.87030	0.246	18.11	0.0026	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			445.89190	484.958	12.12	0.7206	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			139.89190	120.258	12.12	0.2794	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			439.37130	478.078	12.12	0.7154	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			143.37130	123.378	12.12	0.2846	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			432.90800	471.252	12.13	0.7101	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			146.90800	126.552	12.13	0.2899	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			517.58220	552.224	13.07	0.6302	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			297.48220	270.124	13.07	0.3698	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			528.38720	563.624	13.05	0.6381	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			288.28720	261.524	13.05	0.3619	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			522.96390	557.905	13.06	0.6342	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			292.86390	265.805	13.06	0.3658	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			4.95090		4.89810			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.90400		4.84950			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.86070		4.80560			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			408.91080	461.163	21.68	0.9955	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.81080	0.263	21.68	0.0045	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			398.97680	451.188	21.45	0.9951	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.87680	0.288	21.45	0.0049	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			389.04900	441.215	21.22	0.9946	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.94900	0.315	21.22	0.0054	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			390.97660	438.772	14.76	0.8757	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			31.47660	24.772	14.76	0.1243	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			382.41330	429.919	14.71	0.8706	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			32.91330	25.919	14.71	0.1294	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			373.90700	421.113	14.65	0.8654	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			34.40700	27.113	14.65	0.1346	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			233.41280	268.309	15.24	0.5961	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			187.81280	167.609	15.24	0.4039	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			228.04800	262.518	15.22	0.5889	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			192.44800	171.818	15.22	0.4111	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			222.75810	256.797	15.20	0.5816	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			197.15810	176.097	15.20	0.4184	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			1.38170		1.38690			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.30500		1.32830			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.24420		1.28650			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												1 288 689 433.89	88,751	1,004,241
Total Options												1 423 623.02	1,952	2,620,868
Grand Total:												1,290,113,056.91	90,703	3,625,109