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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2015

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			14.45720		14.39900			0.0000	0.00	0	276
\$ / R On 10/12/2015 Foreign Exchange Future			14.46220		14.40410			0.0000	0.00	0	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.46500		14.40680			0.0000	860,204,620.00	59,468	598,583
\$ / R On 21/12/2015 Foreign Exchange Future			14.49220		14.43380			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.49500		14.43650			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.51410		14.45540			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.55100		14.49210			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.55360		14.49470			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.55870		14.49980			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.58950		14.53060			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.59470		14.53580			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.63070		14.57150			0.0000	146,307.00	10	84
\$ / R On 19/02/2016 Foreign Exchange Future			14.64870		14.58930			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.66410		14.60460			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			14.66670		14.65910			0.0000	5,749,346.40	392	392
\$ / R On 29/02/2016 Foreign Exchange Future			14.67440		14.61480			0.0000	0.00	0	133
\$ / R On 07/03/2016 Foreign Exchange Future			14.69250		14.65910			0.0000	2,747,497.50	187	187
\$ / R On 11/03/2016 Foreign Exchange Future			14.70290		14.64330			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.71070		14.65110			0.0000	95,134,096.90	6,467	101,903
\$ / R On 16/03/2016 Foreign Exchange Future			14.71590		14.65630			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.73410		14.67440			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	29/03/2016	Foreign Exchange Future			14.74970		14.69000			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.80170		14.74190			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.82240		14.76270			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.85880		14.79900			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.90300		14.84310			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.92920		14.86940			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.93730		14.87740			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.94800		14.88810			0.0000	14,948,000.00	1,000	31,126
\$ / R	On	28/06/2016	Foreign Exchange Future			14.98830		14.92810			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.06610		15.00560			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.10630		15.04570			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.14660		15.08580			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.17610		15.11550			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.18160		15.12100			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.20100		15.14020			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.21210		15.15120			0.0000	10,192,107.00	670	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.23700		15.17590			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.31450		15.25280			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.40580		15.34340			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.45030		15.38800			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.46430		15.40190			0.0000	0.00	0	1,085
\$ / R	On	13/03/2017	Foreign Exchange Future			15.69860		15.63670			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.97210		15.91050			0.0000	0.00	0	0
Total \$ / R Future												989,121,974.80	68,194	753,913
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,059.01600	2,117.218	31.27	0.9999	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.01600	0.018	31.27	0.0001	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			288.95360	326.423	17.10	0.7646	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			74.85360	54.224	17.10	0.2354	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00110	0.003	51.18	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,363.20110	6,305.003	51.18	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			3.24660	3.611	21.37	0.0195	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,166.44660	1,108.611	21.37	0.9805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			1.56630	1.786	22.68	0.0098	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,394.76630	1,336.786	22.68	0.9902	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.14680	0.164	25.51	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,093.34680	2,035.164	25.51	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			23.22980	26.321	18.56	0.1216	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			616.42980	561.321	18.56	0.8784	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			7.94290	8.693	19.82	0.0451	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			901.14290	843.693	19.82	0.9549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			5.31370	5.847	20.51	0.0310	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,018.51370	960.847	20.51	0.9690	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			43.80000	49.896	18.11	0.2071	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			467.00000	414.896	18.11	0.7929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			42.25040	48.120	18.13	0.2011	0.00	0	5,752

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	14.84	Put			475.45040	423.120	18.13	0.7989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			26.06470	29.568	18.48	0.1342	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			589.26470	534.568	18.48	0.8658	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			129.79040	147.848	17.23	0.4719	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			222.99040	182.848	17.23	0.5281	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			68.85980	78.588	17.76	0.2968	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			362.05980	313.588	17.76	0.7032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			58.06830	66.242	17.89	0.2598	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			401.26830	351.242	17.89	0.7402	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			226.57960	256.998	16.98	0.6636	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			119.77960	91.999	16.98	0.3364	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			187.95600	214.066	17.03	0.5979	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			151.15600	119.066	17.03	0.4021	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			172.82150	197.112	17.06	0.5689	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			166.02150	132.112	17.06	0.4311	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			263.33960	297.438	16.93	0.7168	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			96.53960	72.438	16.93	0.2832	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call			244.54310	276.809	16.96	0.6906	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put			107.74310	81.809	16.96	0.3094	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			238.46240	270.114	16.96	0.6817	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			111.66240	85.114	16.96	0.3183	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call			369.16510	411.808	16.82	0.8309	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put			52.36510	36.808	16.82	0.1691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			346.50270	387.551	16.84	0.8106	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			59.70270	42.551	16.84	0.1894	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			289.67130	326.167	16.90	0.7501	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			82.87130	61.167	16.90	0.2499	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			432.87180	479.390	16.75	0.8783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			36.07180	24.390	16.75	0.1217	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			408.45060	453.584	16.78	0.8617	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			41.65060	28.584	16.78	0.1383	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			400.44850	445.102	16.78	0.8558	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			43.64850	30.102	16.78	0.1442	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			509.52750	559.663	16.68	0.9199	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			22.72750	14.663	16.68	0.0801	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call			483.44960	532.471	16.71	0.9074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put			26.64960	17.471	16.71	0.0926	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			441.14530	488.106	16.75	0.8835	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			34.34530	23.106	16.75	0.1165	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			590.43970	643.370	16.61	0.9501	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			13.63970	8.370	16.61	0.0499	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			581.27230	633.932	16.62	0.9473	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			14.47230	8.931	16.62	0.0527	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			518.32700	568.814	16.68	0.9238	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			21.52700	13.814	16.68	0.0762	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			732.34160	788.756	17.18	0.9759	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	13.68	Put		5.54160	3.756	17.18	0.0241	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		693.60360	749.350	16.82	0.9721	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		6.80360	4.350	16.82	0.0279	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		618.17410	671.859	16.59	0.9580	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		11.37410	6.859	16.59	0.0420	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		771.62360	828.250	17.53	0.9792	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		4.82360	3.250	17.53	0.0208	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		761.79270	818.369	17.45	0.9784	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		4.99270	3.369	17.45	0.0216	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		751.96860	808.493	17.36	0.9776	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		5.16860	3.493	17.36	0.0224	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		811.00880	867.820	17.89	0.9820	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		4.20880	2.820	17.89	0.0180	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		791.30450	848.027	17.71	0.9807	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		4.50450	3.027	17.71	0.0193	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		781.46090	838.136	17.62	0.9800	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		4.66090	3.136	17.62	0.0200	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		909.82400	966.997	18.78	0.9874	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		3.02400	1.997	18.78	0.0126	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		890.02690	947.138	18.60	0.9864	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		3.22690	2.138	18.60	0.0136	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		820.86930	877.723	17.98	0.9826	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		4.06930	2.723	17.98	0.0174	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		1,028.87150	1,086.345	19.84	0.9916	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		2.07150	1.345	19.84	0.0084	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		1,009.00340	1,066.434	19.67	0.9910	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		2.20340	1.434	19.67	0.0090	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		969.29670	1,026.635	19.31	0.9897	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		2.49670	1.635	19.31	0.0103	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		1,098.47580	1,156.077	20.47	0.9933	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		1.67580	1.077	20.47	0.0067	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		1,088.52670	1,146.111	20.38	0.9931	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		1.72670	1.111	20.38	0.0069	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		1,048.74850	1,106.261	20.02	0.9921	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		1.94850	1.261	20.02	0.0079	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,188.08750	1,245.816	21.27	0.9950	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		1.28750	0.816	21.27	0.0050	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,158.20420	1,215.894	21.00	0.9945	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		1.40420	0.894	21.00	0.0055	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,128.33320	1,185.981	20.73	0.9939	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		1.53320	0.981	20.73	0.0061	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,237.91660	1,295.703	21.71	0.9957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		1.11660	0.703	21.71	0.0043	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,208.01570	1,265.769	21.44	0.9953	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		1.21570	0.769	21.44	0.0047	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,198.05100	1,255.792	21.35	0.9951	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	13.21	Put		1.25100	0.792	21.35	0.0049	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,357.60230	1,415.496	22.78	0.9970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.80230	0.496	22.78	0.0030	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,307.71900	1,365.573	22.33	0.9965	0.00	0	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		0.91900	0.573	22.33	0.0035	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,257.85560	1,315.663	21.89	0.9960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		1.05560	0.663	21.89	0.0040	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,547.25890	1,605.279	24.34	0.9984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		0.45890	0.279	24.34	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,507.32270	1,565.315	24.02	0.9981	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		0.52270	0.315	24.02	0.0019	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,407.50210	1,465.431	23.22	0.9974	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		0.70210	0.431	23.22	0.0026	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,637.14360	1,695.213	25.07	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		0.34360	0.213	25.07	0.0012	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,607.17820	1,665.233	24.83	0.9986	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		0.37820	0.233	24.83	0.0014	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,557.24430	1,615.270	24.42	0.9984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		0.44430	0.271	24.42	0.0016	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,807.00140	1,865.129	26.43	0.9993	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		0.20140	0.129	26.43	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,707.07530	1,765.173	25.63	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		0.27530	0.173	25.63	0.0010	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,647.13290	1,705.206	25.15	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		0.33290	0.206	25.15	0.0012	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,846.97800	1,905.115	26.75	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		0.17800	0.115	26.75	0.0007	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,836.98360	1,895.119	26.67	0.9993	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		0.18360	0.118	26.67	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,826.98940	1,885.122	26.59	0.9993	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		0.18940	0.122	26.59	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,226.85730	2,285.041	29.81	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.05730	0.041	29.81	0.0002	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,206.86070	2,265.043	29.65	0.9998	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.06070	0.043	29.65	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,906.94820	1,965.097	27.24	0.9994	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		0.14820	0.097	27.24	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,306.84550	2,365.033	30.45	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.04550	0.033	30.45	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,256.85250	2,315.038	30.05	0.9998	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.05250	0.038	30.05	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,246.85410	2,305.039	29.97	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.05410	0.039	29.97	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,456.82970	2,515.022	31.66	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.02970	0.022	31.66	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,406.83420	2,465.025	31.25	0.9999	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	12.00	Put		0.03420	0.025	31.25	0.0001	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,366.83830	2,425.028	30.93	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.03830	0.028	30.93	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,656.81700	2,715.013	33.26	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.01700	0.014	33.26	0.0001	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,606.81950	2,665.015	32.86	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.01950	0.015	32.86	0.0001	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,506.82580	2,565.020	32.06	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.02580	0.020	32.06	0.0001	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		3,006.80850	3,065.001	33.32	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.00850	0.001	33.32	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,806.81130	2,865.009	34.47	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.01130	0.009	34.47	0.0000	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,796.81160	2,855.010	34.39	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.01160	0.010	34.39	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,456.80750	3,515.000	28.65	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00750	0.000	28.65	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,406.80760	3,465.000	29.17	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.00760	0.000	29.17	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,206.80000	5,265.000	19.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,156.80000	5,215.000	19.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,206.80810	3,265.000	31.24	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00810	0.000	31.24	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,256.80000	5,315.000	19.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,633.80460	3,692.210	32.08	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00460	0.010	32.08	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,293.80750	3,352.211	29.04	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.00750	0.011	29.04	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,283.80760	3,342.211	28.95	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.00760	0.011	28.95	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		389.19340	427.094	15.99	0.7444	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		105.39340	84.894	15.99	0.2556	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.18200	0.182	27.82	0.0007	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,436.38200	3,377.982	27.82	0.9993	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		528.75690	573.166	15.91	0.8379	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		62.25690	48.166	15.91	0.1621	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		520.89990	564.970	15.92	0.8332	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		64.39990	49.970	15.92	0.1668	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call		232.96150	258.863	16.25	0.5536	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		60.16770	46.411	15.90	0.1574	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put		226.46150	193.863	16.25	0.4464	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		593.49000	640.463	15.85	0.8730	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		46.99000	35.463	15.85	0.1270	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			585.22290	631.890	15.86	0.8689	0.00	0	10,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			48.72290	36.890	15.86	0.1311	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			536.66770	581.411	15.90	0.8426	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			974.28140	1,028.892	16.36	0.9475	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			18.88140	14.792	16.36	0.0525	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			604.70590	649.686	15.72	0.8369	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			69.30590	55.586	15.72	0.1631	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			765.21940	812.260	15.51	0.8493	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			73.11940	61.260	15.51	0.1507	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,570.13090	1,628.163	16.20	0.9844	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			5.43090	4.563	16.20	0.0156	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			628.56780	670.003	15.75	0.7689	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			128.76780	111.303	15.75	0.2311	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			165.35180	178.284	17.21	0.3214	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			665.55180	619.584	17.21	0.6786	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			171.88780	183.320	17.34	0.2996	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			801.28780	753.821	17.34	0.7004	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			140.20790	149.366	17.68	0.2532	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			929.60790	879.866	17.68	0.7468	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,078.58600	1,130.344	15.39	0.9043	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			47.98600	40.844	15.39	0.0957	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			396.89390	424.492	16.03	0.5599	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			346.29390	314.992	16.03	0.4401	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,732.01240	2,790.688	20.06	0.9967	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			1.41240	1.188	20.06	0.0033	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,572.71440	1,630.134	16.00	0.9708	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			12.11440	10.634	16.00	0.0292	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,436.59670	1,493.416	15.52	0.9620	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			15.99670	13.916	15.52	0.0380	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			884.43280	931.737	15.43	0.8423	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			88.63280	77.037	15.43	0.1577	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			524.17980	557.815	15.84	0.6540	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			248.37980	223.115	15.84	0.3460	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,973.20790	3,032.189	19.68	0.9963	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			1.70790	1.489	19.68	0.0037	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			174.34320	186.783	17.77	0.2725	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,002.84320	956.084	17.77	0.7275	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			821.32710	866.538	15.41	0.7684	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			162.02710	147.838	15.41	0.2316	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			586.37850	624.084	15.81	0.6415	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			297.07850	275.384	15.81	0.3585	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			319.22820	342.492	16.72	0.4259	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			639.92820	603.792	16.72	0.5741	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			363.31920	389.822	16.55	0.4569	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			598.71920	565.722	16.55	0.5431	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			167.84300	180.781	18.16	0.2461	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,203.24300	1,156.681	18.16	0.7539	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,808.31810	2,867.473	18.75	0.9925	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			3.71810	3.373	18.75	0.0075	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,180.80550	1,233.757	15.29	0.8752	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			76.20550	69.657	15.29	0.1248	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			0.00000	470.150	16.18	0.5215	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			0.00000	453.450	16.18	0.4785	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			864.57270	911.230	15.32	0.7679	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			169.77270	156.830	15.32	0.2321	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			469.79540	503.763	16.06	0.5413	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			454.99540	429.363	16.06	0.4587	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			0.00000	509.703	16.18	0.5305	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			0.00000	467.203	16.18	0.4695	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,131.37460	2,189.641	16.81	0.9681	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			18.07460	16.741	16.81	0.0319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,602.96220	3,662.353	20.15	0.9967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.86220	1.653	20.15	0.0033	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,105.02840	3,164.150	18.80	0.9931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			3.92840	3.450	18.80	0.0069	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,055.33030	3,114.412	18.67	0.9925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			4.23030	3.712	18.67	0.0075	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			6.72150	6.881	25.18	0.0106	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,585.62150	5,526.181	25.18	0.9894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			143.51050	153.725	19.12	0.1939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,642.41050	1,593.025	19.12	0.8061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			107.00220	114.441	19.71	0.1496	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,955.90220	1,903.741	19.71	0.8504	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			87.14910	93.041	20.14	0.1242	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,186.04910	2,132.341	20.14	0.8758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			226.18380	242.262	18.05	0.2873	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,175.08380	1,131.562	18.05	0.7127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			199.56540	213.717	18.34	0.2584	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,298.46540	1,253.017	18.34	0.7416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			148.46400	158.816	19.04	0.1996	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,607.36400	1,558.116	19.04	0.8004	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			366.34430	391.355	16.93	0.4237	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			745.24430	710.655	16.93	0.5763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			303.94020	325.217	17.36	0.3661	1,300,869.60	4,000	350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			902.84020	864.517	17.36	0.6339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			298.82330	319.782	17.40	0.3612	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			917.72330	879.082	17.40	0.6388	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			483.90130	515.193	16.29	0.5207	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			532.80130	504.493	16.29	0.4793	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			464.04820	494.346	16.38	0.5053	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			562.94820	533.646	16.38	0.4947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			408.96860	436.367	16.68	0.4605	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	14.90	Put		657.86860	625.667	16.68	0.5395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		675.32070	714.767	15.81	0.6441	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		334.22070	314.067	15.81	0.3559	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		575.15570	611.258	16.04	0.5837	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		424.05570	400.558	16.04	0.4163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		531.90830	566.424	16.15	0.5551	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		470.80830	445.724	16.15	0.4449	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		800.31980	843.378	15.56	0.7095	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		249.21980	232.678	15.56	0.2905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		738.91390	780.271	15.68	0.6787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		287.81390	269.571	15.68	0.3213	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		732.96270	774.145	15.69	0.6755	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		291.86270	273.445	15.69	0.3245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,037.17600	1,086.565	15.33	0.8044	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		146.07600	135.865	15.33	0.1956	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		905.63370	951.559	15.38	0.7570	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		194.53370	180.859	15.38	0.2430	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		865.12940	909.846	15.44	0.7396	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		214.02940	199.146	15.44	0.2604	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,203.15490	1,255.091	15.27	0.8529	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		102.05490	94.391	15.27	0.1471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,138.56110	1,189.579	15.30	0.8353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		117.46110	108.879	15.30	0.1647	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		1,044.81210	1,094.332	15.33	0.8069	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		143.71210	133.632	15.33	0.1931	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,502.94300	1,559.583	15.30	0.9143	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		51.84300	48.883	15.30	0.0857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,449.76560	1,504.502	15.20	0.9067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		58.66560	53.802	15.20	0.0933	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,244.32830	1,296.808	15.26	0.8633	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		93.22830	86.108	15.26	0.1367	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,879.45660	1,937.022	16.12	0.9516	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		28.35660	26.322	16.12	0.0484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,736.73750	1,793.999	15.81	0.9398	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		35.63750	33.299	15.81	0.0602	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,595.76190	1,652.675	15.50	0.9254	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		44.66190	41.975	15.50	0.0746	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,403.28800	2,461.677	17.22	0.9787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		12.18800	10.977	17.22	0.0213	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		2,120.36100	2,178.353	16.63	0.9667	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		19.26100	17.653	16.63	0.0333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,936.96020	1,994.636	16.24	0.9557	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		25.86020	23.936	16.24	0.0443	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,609.79900	2,668.422	17.65	0.9848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		8.69900	7.722	17.65	0.0152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,599.94090	2,658.554	17.63	0.9845	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	12.06	Put			8.84090	7.854	17.63	0.0155	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,550.68390	2,609.244	17.53	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			9.58390	8.544	17.53	0.0167	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,708.49570	2,767.217	17.86	0.9871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			7.39570	6.516	17.86	0.0129	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,659.12220	2,717.795	17.75	0.9860	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			8.02220	7.095	17.75	0.0140	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,619.65940	2,678.293	17.67	0.9850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			8.55940	7.593	17.67	0.0150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,856.88530	2,915.738	18.16	0.9899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			5.78530	5.038	18.16	0.0101	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,827.17790	2,886.005	18.10	0.9894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			6.07790	5.305	18.10	0.0106	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,748.02870	2,806.786	17.94	0.9879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			6.92870	6.086	17.94	0.0121	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,387.25640	1,441.190	15.25	0.8917	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			70.95640	65.290	15.25	0.1083	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			522.32130	556.267	16.24	0.5441	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			496.02130	470.367	16.24	0.4559	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			417.55050	444.553	16.83	0.4511	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			713.15050	680.453	16.83	0.5489	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,140.04560	1,190.452	15.33	0.8216	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			135.64560	126.352	15.33	0.1784	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,296.07810	1,348.247	15.22	0.8559	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			106.07810	98.547	15.22	0.1441	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			352.51100	375.382	17.34	0.3869	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			912.51100	875.682	17.34	0.6131	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			205.66110	218.838	18.70	0.2465	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,475.66110	1,429.138	18.70	0.7535	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,896.16990	2,955.090	17.31	0.9895	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			6.16990	5.390	17.31	0.0105	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,013.23430	1,059.760	15.43	0.7438	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			241.33430	228.060	15.43	0.2562	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			371.07600	393.230	17.66	0.3741	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,049.17600	1,011.530	17.66	0.6259	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			227.23590	240.421	19.30	0.2389	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,754.53590	1,708.021	19.30	0.7611	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,970.05420	3,029.130	16.35	0.9878	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			7.35420	6.730	16.35	0.0122	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,391.41200	1,442.831	15.20	0.8455	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			128.71200	120.431	15.20	0.1545	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			338.32320	357.882	18.11	0.3369	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,235.62320	1,195.482	18.11	0.6631	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			899.84260	940.828	15.76	0.6671	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			380.84260	362.028	15.76	0.3329	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			413.70880	436.729	17.80	0.3807	0.00	0	8,403

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put		1,124.70880	1,087.929	17.80	0.6193	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		3,051.76800	3,111.128	15.56	0.9862	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		8.66800	8.128	15.56	0.0138	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call		1,492.56820	1,543.607	15.12	0.8387	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put		149.46820	140.607	15.12	0.1613	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		330.10240	347.108	18.96	0.2975	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		1,617.00240	1,574.108	18.96	0.7025	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call		241.45530	254.150	19.89	0.2266	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put		2,098.35530	2,051.150	19.89	0.7734	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		2,687.73800	2,746.329	15.00	0.9731	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		18.33800	17.129	15.00	0.0269	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		509.79190	535.168	17.66	0.4180	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		1,090.39190	1,055.969	17.66	0.5820	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		1,688.00070	1,741.120	15.04	0.8674	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		120.60070	113.820	15.04	0.1326	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		1,704.69740	1,757.913	15.04	0.8704	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		117.29740	110.613	15.04	0.1296	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,696.34160	1,749.509	15.04	0.8689	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		118.94160	112.209	15.04	0.1311	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,698.25900	1,654.754	19.10	0.6983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,045.84960	2,100.598	14.91	0.9191	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		67.74960	62.598	14.91	0.0809	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,966.07460	2,020.402	14.94	0.9088	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		77.97460	72.402	14.94	0.0912	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		248.60090	260.531	20.19	0.2206	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,290.50090	2,242.531	20.19	0.7794	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,745.58010	2,803.236	14.72	0.9757	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		17.48010	15.236	14.72	0.0243	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,717.31370	1,770.205	15.01	0.8699	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		119.21370	112.205	15.01	0.1301	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,708.98190	1,761.821	15.02	0.8685	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		120.88190	113.821	15.02	0.1315	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,548.31800	1,598.554	15.09	0.8361	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		160.21800	150.554	15.09	0.1639	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,525.03110	1,575.009	15.11	0.8308	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		166.93110	157.009	15.11	0.1692	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,793.06820	1,846.417	14.99	0.8829	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		104.96820	98.417	14.99	0.1171	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		706.46230	738.467	16.76	0.5283	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		748.36230	720.467	16.76	0.4717	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call		679.75420	710.666	16.88	0.5134	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put		791.65420	762.666	16.88	0.4866	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,700.66760	1,753.457	15.02	0.8669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		122.56760	115.457	15.02	0.1331	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		305.68760	320.994	19.63	0.2645	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		1,947.58760	1,902.994	19.63	0.7355	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			264.32340	277.195	20.02	0.2329	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,186.22340	2,139.195	20.02	0.7671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			738.30580	772.035	16.63	0.5457	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			700.20580	674.035	16.63	0.4543	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			232.79190	243.758	20.37	0.2080	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,404.69190	2,355.758	20.37	0.7920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			144.21810	146.316	22.09	0.1297	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,426.11810	3,368.316	22.09	0.8703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			356.35900	372.754	19.10	0.3017	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,137.75100	3,196.800	14.71	0.9861	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			9.65100	8.500	14.71	0.0139	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,598.73340	1,648.331	15.12	0.8338	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			170.63340	160.031	15.12	0.1662	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			327.51250	342.698	19.74	0.2692	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,019.41250	1,974.398	19.74	0.7308	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			267.26740	279.002	20.32	0.2250	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,379.16740	2,330.702	20.32	0.7750	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			279.18290	288.429	20.83	0.2156	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,723.58290	2,672.329	20.83	0.7844	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,215.54570	3,275.043	14.14	0.9858	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			9.94570	8.943	14.14	0.0142	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,694.35560	1,741.712	15.11	0.8312	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			188.75560	175.612	15.11	0.1688	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			319.18880	330.329	20.39	0.2433	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,443.58880	2,394.229	20.39	0.7567	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,399.89530	2,453.691	13.90	0.9400	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			54.19530	47.391	13.90	0.0600	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			688.90330	713.774	17.79	0.4570	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,163.20330	1,127.474	17.79	0.5430	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,787.56980	1,833.619	15.01	0.8309	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			201.76980	187.019	15.01	0.1691	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			311.87310	319.796	21.11	0.2209	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			2,926.07310	2,873.196	21.11	0.7791	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			287.19390	293.968	21.42	0.2045	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,131.39390	3,077.368	21.42	0.7955	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,296.11630	3,356.010	13.67	0.9856	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			10.31630	9.410	13.67	0.0144	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			322.82020	330.271	21.22	0.2221	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,007.32020	2,954.170	21.22	0.7779	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,821.53410	1,866.650	14.96	0.8311	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			206.03410	190.550	14.96	0.1689	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,677.71170	1,721.690	15.26	0.7975	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			262.21170	245.590	15.26	0.2025	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			329.61090	337.373	21.14	0.2265	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			2,954.11090	2,901.273	21.14	0.7735	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,627.81810	1,671.361	15.34	0.7840	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			286.81810	269.761	15.34	0.2160	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			390.15830	400.618	20.54	0.2633	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,569.15830	2,519.018	20.54	0.7367	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,990.10900	2,036.192	14.53	0.8626	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			159.90900	145.192	14.53	0.1374	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,005.45190	2,051.771	14.49	0.8657	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			155.25190	140.771	14.49	0.1343	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,997.76930	2,043.969	14.51	0.8641	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			157.56930	142.969	14.51	0.1359	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			386.24610	395.964	20.79	0.2549	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,735.04610	2,683.864	20.79	0.7451	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			360.70200	369.330	21.06	0.2393	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,909.50200	2,857.230	21.06	0.7607	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,017.20950	2,063.352	14.46	0.8659	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			156.00950	141.252	14.46	0.1341	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,009.54300	2,055.560	14.48	0.8644	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			158.34300	143.460	14.48	0.1356	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,001.89900	2,047.794	14.50	0.8629	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			160.69900	145.694	14.50	0.1371	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,055.87630	2,102.636	14.37	0.8735	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			144.67630	130.536	14.37	0.1265	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,889.32080	1,932.380	14.84	0.8325	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			213.42080	195.380	14.84	0.1675	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			320.32470	325.498	21.81	0.2089	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,394.42470	3,338.498	21.81	0.7911	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			309.06800	313.658	22.13	0.2007	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,543.16800	3,486.658	22.13	0.7993	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,386.76570	3,446.676	13.22	0.9856	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			10.86570	9.676	13.22	0.0144	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,968.89790	2,012.110	14.61	0.8357	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			216.09790	197.610	14.61	0.1643	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			335.26400	339.911	22.74	0.2024	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,852.46400	3,795.411	22.74	0.7976	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			330.29510	334.701	22.89	0.1989	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,927.49510	3,870.201	22.89	0.8011	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,464.15190	3,524.457	12.91	0.9856	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.35190	9.957	12.91	0.0144	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			357.29350	359.557	23.80	0.1970	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,413.89350	4,353.757	23.80	0.8030	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,555.41660	3,616.325	12.64	0.9853	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			12.01660	10.525	12.64	0.0147	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,060.81120	2,102.700	14.31	0.8406	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			217.41120	196.900	14.31	0.1594	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,770.82640	2,824.510	11.81	0.9569	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			42.82640	34.209	11.81	0.0431	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,788.63230	2,842.618	11.75	0.9588	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	14/12/2016	Foreign Exchange Option	12.64	Put			40.63230	32.318	11.75	0.0412	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,779.71840	2,833.554	11.78	0.9578	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			41.71840	33.254	11.78	0.0422	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,277.01560	2,319.447	14.23	0.8645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			185.11560	165.147	14.23	0.1355	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,141.83540	2,181.246	14.67	0.8359	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			239.93540	216.946	14.67	0.1641	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			386.82450	395.485	24.78	0.2018	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,786.89230	4,732.984	24.78	0.8015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,614.98820	3,675.785	12.60	0.9845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.08820	11.485	12.60	0.0155	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,734.92450	4,681.185	24.78	0.7982	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,291.73730	2,334.492	14.18	0.8674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			179.83730	160.192	14.18	0.1326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,284.36290	2,326.959	14.21	0.8660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			182.46290	162.659	14.21	0.1340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			378.79230	387.284	24.78	0.1985	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,382.68380	1,412.374	17.50	0.5854	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,085.98380	1,053.774	17.50	0.4146	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,378.87020	1,408.469	17.52	0.5841	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,092.17020	1,059.869	17.52	0.4159	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,375.07120	1,404.585	17.53	0.5828	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,098.37120	1,065.985	17.53	0.4172	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,195.92080	1,167.141	17.76	0.4039	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,592.63750	1,625.377	17.78	0.5950	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,202.13750	1,173.277	17.78	0.4050	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,588.87510	1,621.518	17.79	0.5939	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,208.37510	1,179.418	17.79	0.4061	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,596.42080	1,629.241	17.76	0.5961	0.00	0	0
Total \$ / R Option												1,300,869.60	4,000	2,069,805
Total \$ / R												990,422,844.40	72,194	2,823,718
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.46500		14.40680			0.0000	679,855.00	47	1,182
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.71070		14.65110			0.0000	603,138.70	41	475
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.94800		14.88810			0.0000	0.00	0	139
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.21210		15.15120			0.0000	0.00	0	55
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.46430		15.40190			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,282,993.70	88	1,851
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			2.24370	1.735	32.46	0.0001	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			254,682.30710	260,501.779	32.38	0.9999	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			2.30710	1.779	32.38	0.0001	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			256,682.18220	262,501.692	32.54	0.9999	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			2.18220	1.692	32.54	0.0001	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			255,682.24370	261,501.735	32.46	0.9999	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		227,608.06500	233,430.317	16.96	0.9739		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		1,498.06500	1,360.317	16.96	0.0261		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		226,631.91370	232,452.785	16.93	0.9735		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		1,521.91370	1,382.785	16.93	0.0265		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		225,656.12480	231,475.604	16.91	0.9731		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		1,546.12480	1,405.604	16.91	0.0269		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		159,546.76970	164,632.913	15.05	0.8465		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		14,736.76970	13,832.913	15.05	0.1535		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		158,755.73960	163,821.876	15.06	0.8448		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		14,945.73960	14,021.876	15.06	0.1552		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		157,966.79730	163,023.748	15.06	0.8431		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		15,156.79730	14,223.748	15.06	0.1569		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		98,666.20940	101,693.575	16.91	0.5651		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		84,546.20940	81,483.575	16.91	0.4349		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		99,475.07300	102,521.184	16.87	0.5686		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		83,355.07300	80,311.184	16.87	0.4314		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		99,069.97860	102,106.163	16.89	0.5669		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		83,949.97860	80,896.163	16.89	0.4331		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		126,750.97880	129,798.924	16.77	0.6053		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		85,560.97880	82,368.924	16.77	0.3947		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		126,331.20890	129,371.857	16.79	0.6038		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		86,141.20890	82,941.857	16.79	0.3962		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		125,913.78320	128,945.944	16.81	0.6022		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		86,723.78320	83,515.944	16.81	0.3978		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,282,993.70	88	1,851
£ / R	On	11/12/2015	Foreign Exchange Future		21.79910	21.67680			0.0000		26,224,317.30	1,203	37,501
£ / R	On	12/01/2016	Foreign Exchange Future		21.93410	22.74820			0.0000		0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future		22.10810	22.09020			0.0000		3,603,620.30	163	163
£ / R	On	29/02/2016	Foreign Exchange Future		22.11970	22.75630			0.0000		0.00	0	47
£ / R	On	07/03/2016	Foreign Exchange Future		22.14700	22.12200			0.0000		1,107,350.00	50	50
£ / R	On	14/03/2016	Foreign Exchange Future		22.17460	22.04970			0.0000		15,300,474.00	690	9,079
£ / R	On	13/06/2016	Foreign Exchange Future		22.53630	22.41030			0.0000		0.00	0	425
£ / R	On	08/09/2016	Foreign Exchange Future		22.89730	22.77060			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		22.94450	22.81770			0.0000		0.00	0	200
£ / R	On	19/12/2016	Foreign Exchange Future		23.33900	23.21120			0.0000		0.00	0	0
Total £ / R Future											46,235,761.60	2,106	47,480
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,806.80000	3,929.132	32.73	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		0.00000	0.031	32.73	0.0001	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,516.80000	3,639.142	30.79	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.00000	0.042	30.79	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,186.80040	3,309.160	28.59	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		0.00040	0.060	28.59	0.0002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,176.80040	3,299.161	28.52	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.00040	0.061	28.52	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,166.80040	3,289.162	28.46	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.00040	0.062	28.46	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,277.08900	2,399.285	22.52	0.9992	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			0.28900	0.185	22.52	0.0008	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,678.76130	1,799.988	19.74	0.9960	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			1.96130	0.888	19.74	0.0040	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,559.53690	1,680.405	19.30	0.9942	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			2.73690	1.305	19.30	0.0058	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,450.52090	1,570.958	18.91	0.9919	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			3.72090	1.858	18.91	0.0081	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,351.72510	1,471.660	18.54	0.9889	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			4.92510	2.559	18.54	0.0111	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			944.40340	1,058.960	17.08	0.9607	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			17.60340	9.860	17.08	0.0393	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			925.55910	1,039.662	17.03	0.9581	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			18.75910	10.562	17.03	0.0419	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			888.07980	1,001.209	16.93	0.9526	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			21.27980	12.109	16.93	0.0474	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			543.89070	641.519	15.94	0.8575	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			67.09070	42.419	15.94	0.1425	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			426.73300	514.936	15.56	0.7942	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			99.93300	65.836	15.56	0.2058	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			321.75520	398.577	15.18	0.7131	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			144.95520	99.477	15.18	0.2869	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			158.37930	198.113	14.47	0.4888	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			301.57930	219.013	14.47	0.5112	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			4.77690	5.612	18.65	0.0226	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,527.97690	1,406.512	18.65	0.9774	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,682.86990	958.690	13.88	0.8044	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			24.66990	114.590	13.88	0.1956	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			0.00000	626.597	14.35	0.5186	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			0.00000	608.497	14.35	0.4814	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			1,072.64620	671.326	14.31	0.5369	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			346.34620	581.626	14.31	0.4631	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			0.00000	670.189	14.43	0.5214	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			0.00000	643.189	14.43	0.4786	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,898.80420	3,021.413	16.37	0.9552	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			39.10420	36.813	16.37	0.0448	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,889.04520	3,011.642	16.34	0.9549	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			39.34520	37.042	16.34	0.0451	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,879.28800	3,001.872	16.32	0.9546	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			39.58800	37.272	16.32	0.0454	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,185.02220	2,291.255	14.87	0.8238	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			264.72220	244.955	14.87	0.1762	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,177.15600	2,283.233	14.87	0.8227	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			266.85600	246.933	14.87	0.1773	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,169.30270	2,275.223	14.87	0.8216	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			269.00270	248.923	14.87	0.1784	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,504.14430	1,573.023	15.53	0.6084	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			993.54430	935.723	15.53	0.3916	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,499.29580	1,567.973	15.53	0.6071	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			998.69580	940.673	15.53	0.3929	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			512.04480	530.567	18.64	0.2551	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,591.44480	3,483.267	18.64	0.7449	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,119.71890	2,216.545	15.26	0.7393	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			549.11890	519.244	15.26	0.2607	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,509.00660	1,578.086	15.52	0.6097	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			988.40660	930.786	15.52	0.3903	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,236.42060	1,287.931	16.03	0.5219	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,418.72060	1,343.431	16.03	0.4781	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,232.64390	1,284.020	16.04	0.5208	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,424.94390	1,349.520	16.04	0.4792	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,240.20920	1,291.864	16.03	0.5231	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,412.50920	1,337.364	16.03	0.4769	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,799.97920	1,868.146	15.83	0.6069	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,218.77920	1,159.146	15.83	0.3931	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,795.45900	1,863.446	15.84	0.6058	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,224.25900	1,164.446	15.84	0.3942	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,790.95990	1,858.758	15.84	0.6047	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,229.75990	1,169.758	15.84	0.3953	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												46,235,761.60	2,106	172,188
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11750		0.11709			0.0000	29,375.75	250	7,740
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11986		0.11941			0.0000	0.00	0	1,651
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12216		0.12170			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12479		0.12431			0.0000	0.00	0	0
Total ¥ / R Future												29,375.75	250	9,391
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,708.90460	2,750.304	39.63	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00460	0.004	39.63	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,708.90600	1,750.305	24.92	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00600	0.005	24.92	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			711.03240	751.717	17.73	0.9882	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			2.13240	1.417	17.73	0.0118	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			6.64740	6.342	16.25	0.0165	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,005.10670	1,046.453	14.55	0.8737	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			63.90670	60.553	14.55	0.1263	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			357.57770	383.747	15.30	0.5106	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	0.12	Put			416.37770	397.847	15.30	0.4894	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,947.84740	1,992.242	16.25	0.9835	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			313.76030	334.960	17.80	0.3397	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,144.16030	1,119.260	17.80	0.6603	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,289.15800	1,331.709	15.05	0.8433	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			119.55800	116.009	15.05	0.1567	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			635.37960	669.775	15.74	0.5841	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			465.77960	454.075	15.74	0.4159	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,607.28640	1,651.346	15.93	0.8303	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			176.38640	172.646	15.93	0.1697	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			945.52120	985.728	16.50	0.6325	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			514.62120	507.028	16.50	0.3675	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			565.50360	595.483	18.26	0.4331	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,134.60360	1,116.783	18.26	0.5669	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												29,375.75	250	9,391
€ / R	On	11/12/2015	Foreign Exchange Future			15.35330		15.24140			0.0000	21,310,380.40	1,388	75,722
€ / R	On	29/12/2015	Foreign Exchange Future			15.40990		15.29710			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.50360		15.39110			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.51620		15.39810			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.58290		15.41290			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			15.60520		15.54890			0.0000	530,576.80	34	34
€ / R	On	07/03/2016	Foreign Exchange Future			15.63720		15.57430			0.0000	78,186.00	5	5
€ / R	On	14/03/2016	Foreign Exchange Future			15.66000		15.54630			0.0000	13,702,500.00	875	38,384
€ / R	On	13/06/2016	Foreign Exchange Future			15.96070		15.84490			0.0000	0.00	0	4,430
€ / R	On	19/09/2016	Foreign Exchange Future			16.30440		16.18660			0.0000	0.00	0	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.63660		16.51420			0.0000	0.00	0	4,500
Total € / R Future												35,621,643.20	2,302	123,775
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			572.95460	475.119	18.52	0.8103	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			5.95220	7.424	20.21	0.0367	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			1,074.55220	964.124	20.21	0.9633	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			3.55660	4.360	21.39	0.0219	0.00	0	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,262.15660	1,151.060	21.39	0.9781	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			89.43380	56.376	17.73	0.2161	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			300.79570	376.917	17.75	0.7631	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			99.39570	63.617	17.75	0.2369	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			163.51000	214.992	17.95	0.5612	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			212.11000	151.692	17.95	0.4388	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			34.35460	48.419	18.52	0.1897	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			38.53300	21.596	17.56	0.1008	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			334.59300	415.201	17.71	0.7971	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			83.19300	51.901	17.71	0.2029	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			327.67340	407.404	17.72	0.7906	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		86.27340	54.104	17.72	0.2094	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		320.83380	399.676	17.73	0.7839	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		1.83320	1.071	23.80	0.0055	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,213.83730	1,324.759	22.61	0.9924	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		2.43730	1.459	22.61	0.0076	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		946.07350	1,056.229	20.15	0.9841	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		4.67350	2.929	20.15	0.0159	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call		479.93300	574.896	17.56	0.8992	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00000	0.007	50.56	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,191.55220	2,303.389	29.77	0.9996	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.15220	0.089	29.77	0.0004	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,393.05000	1,504.254	24.26	0.9951	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		1.65000	0.954	24.26	0.0049	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,343.23320	1,454.371	23.80	0.9945	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,291.40000	4,403.307	50.56	1.0000	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call		126.32700	156.813	16.18	0.3469	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put		529.22700	446.913	16.18	0.6531	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call		266.46580	323.991	15.65	0.5741	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put		269.36580	214.091	15.65	0.4259	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		873.06760	963.606	14.98	0.8532	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		91.96760	70.006	14.98	0.1468	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		865.14910	955.294	14.98	0.8504	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		94.04910	71.694	14.98	0.1496	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		857.26510	947.011	14.99	0.8476	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		96.16510	73.411	14.99	0.1524	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		693.15840	773.337	15.10	0.7776	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		152.05840	119.737	15.10	0.2224	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		644.89860	721.801	15.14	0.7525	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		173.79860	138.201	15.14	0.2475	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		519.46200	588.132	15.34	0.6621	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		271.36200	221.932	15.34	0.3379	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		337.91720	385.306	15.56	0.5109	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		459.81720	389.106	15.56	0.4891	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		452.60820	544.061	15.44	0.5791	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		439.70820	361.161	15.44	0.4209	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call		228.62680	278.968	16.26	0.3601	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		875.72680	756.068	16.26	0.6399	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		0.00000	503.843	15.52	0.5371	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		0.00000	438.643	15.52	0.4629	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		0.00000	532.295	15.52	0.5374	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		0.00000	465.095	15.52	0.4626	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,739.17530	1,848.631	15.66	0.9346	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		42.87530	38.631	15.66	0.0654	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		349.90500	389.994	16.12	0.4181	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		803.60500	729.994	16.12	0.5819	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,511.86990	2,623.981	17.74	0.9758	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	13.05	Put			15.56990	13.981	17.74	0.0242	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,365.12190	2,476.920	17.35	0.9707	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			18.82190	16.920	17.35	0.0293	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			782.73820	859.436	15.17	0.7023	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			286.43820	249.436	15.17	0.2977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			268.72080	300.110	16.56	0.3413	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,022.42080	940.111	16.56	0.6587	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			365.49420	407.175	16.04	0.4319	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			769.19420	697.175	16.04	0.5681	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,094.66110	1,187.574	15.02	0.8197	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			148.36110	127.574	15.02	0.1803	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			306.77810	342.331	16.34	0.3784	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			910.47810	832.331	16.34	0.6216	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			839.55310	919.456	15.11	0.7282	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			253.25310	219.456	15.11	0.2718	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,598.17860	1,706.727	15.27	0.9216	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			51.87860	46.727	15.27	0.0784	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			601.95350	666.823	15.40	0.6058	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			425.65350	376.823	15.40	0.3942	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,571.31630	1,678.539	15.19	0.9187	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			55.01630	48.539	15.19	0.0813	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,589.20810	1,697.323	15.24	0.9206	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			52.90810	47.323	15.24	0.0794	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			878.86900	960.857	15.06	0.7450	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			232.56900	200.857	15.06	0.2550	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,607.51230	1,716.139	15.29	0.9225	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			51.21230	46.139	15.29	0.0775	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			688.91700	742.626	15.96	0.5234	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			804.01700	741.926	15.96	0.4766	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,773.61910	1,878.551	14.88	0.8706	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,021.32510	1,096.662	15.18	0.6773	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			436.42510	395.962	15.18	0.3227	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			128.71910	117.851	14.88	0.1294	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,032.58780	1,108.512	15.16	0.6817	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			427.68780	387.812	15.16	0.3183	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,026.94390	1,102.575	15.17	0.6795	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			432.04390	391.875	15.17	0.3205	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			359.52710	328.567	15.01	0.2382	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,589.36930	1,676.028	15.01	0.7602	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			362.76930	331.628	15.01	0.2398	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,602.90840	1,689.923	15.00	0.7634	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			356.30840	325.523	15.00	0.2366	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,596.12710	1,682.966	15.01	0.7618	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			963.02500	1,010.526	17.16	0.4875	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,438.82500	1,363.926	17.16	0.5125	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			959.90420	1,007.198	17.17	0.4862	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	17.00	Put			1,445.70420	1,370.598	17.17	0.5138	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			956.79570	1,003.889	17.18	0.4849	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,452.59570	1,377.289	17.18	0.5151	0.00	0	0
Total € / R Option												0.00	0	411,152
Total € / R												35,621,643.20	2,302	534,927
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.55490		10.40380			0.0000	4,221,960.00	400	11,214
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.60420		10.45230			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.68370		10.53080			0.0000	267,092.50	25	8,111
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.81160		10.65760			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.95890		10.80330			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.10450		10.94700			0.0000	0.00	0	0
Total AU\$ / R Future												4,489,052.50	425	20,078
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			804.30530	955.020	19.08	0.9987	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.50530	0.120	19.08	0.0013	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,103.86320	1,254.939	22.79	0.9996	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.06320	0.039	22.79	0.0004	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,153.80350	3,304.900	18.20	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00350	0.000	18.20	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			231.31450	364.129	14.73	0.9214	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			27.51450	9.229	14.73	0.0786	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,103.80490	3,254.900	18.20	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00490	0.000	18.20	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,053.80400	3,204.900	18.20	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00400	0.000	18.20	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			535.66240	674.087	13.45	0.9150	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			33.36240	19.887	13.45	0.0850	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			527.07460	664.818	13.41	0.9122	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			34.77460	20.618	13.41	0.0878	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			518.54510	655.573	13.38	0.9093	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			36.24510	21.373	13.38	0.0907	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			18.93590	14.436	13.17	0.0455	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			926.85980	795.209	13.45	0.8074	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,058.72180	1,207.478	13.24	0.9565	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			17.92180	13.778	13.24	0.0435	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,049.15340	1,197.803	13.21	0.9555	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			18.35340	14.103	13.21	0.0445	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,039.73590	1,188.136	13.17	0.9545	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			775.55050	915.037	12.49	0.9080	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			44.75050	31.337	12.49	0.0920	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			333.24790	433.751	11.96	0.6749	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			202.44790	150.051	11.96	0.3251	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			57.65980	78.909	13.45	0.1926	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			728.99140	848.813	12.97	0.7780	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	13/06/2016	Foreign Exchange Option	10.10	Put			171.39140	137.213	12.97	0.2220	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			743.63400	864.320	12.99	0.7839	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			166.03400	132.720	12.99	0.2161	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			736.29630	856.550	12.98	0.7809	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			168.69630	134.950	12.98	0.2191	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			856.63210	969.136	13.48	0.7410	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			263.33210	220.236	13.48	0.2590	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			870.34900	983.572	13.49	0.7461	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			257.04900	214.672	13.49	0.2539	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			863.47680	976.341	13.49	0.7435	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			260.17680	217.441	13.49	0.2565	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			488.34570	418.248	13.83	0.3598	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			770.35630	857.367	13.84	0.6376	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			493.35630	422.867	13.84	0.3624	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			765.39840	852.014	13.85	0.6351	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			498.39840	427.514	13.85	0.3649	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			775.34570	862.748	13.83	0.6402	0.00	0	0
Total AU\$ / R Option												0.00	0	1,203
Total AU\$ / R												4,489,052.50	425	21,281
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.82850		10.78550			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			11.01290		10.96850			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.19200		11.14780			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			311.31410	348.538	16.80	0.8690	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			25.81410	20.038	16.80	0.1310	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			302.90680	339.764	16.76	0.8622	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			27.40680	21.264	16.76	0.1378	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			319.79890	357.374	16.85	0.8755	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			24.29890	18.874	16.85	0.1245	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			215.07030	200.778	12.53	0.3777	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			384.97750	415.487	12.52	0.6329	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			206.47750	192.587	12.52	0.3671	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			379.24620	409.555	12.52	0.6276	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			210.74620	196.655	12.52	0.3724	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			373.57030	403.678	12.53	0.6223	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			588.88690	617.002	13.60	0.6343	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			311.08690	295.002	13.60	0.3657	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			583.43200	611.418	13.61	0.6308	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			315.63200	299.418	13.61	0.3692	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			578.01200	605.868	13.62	0.6272	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			320.21200	303.868	13.62	0.3728	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 CAD/ R Option									0.00	0	0
Total CAD/ R									0.00	0	2
CF CANDCOn 22/12/2015 Foreign Exchange Future			306.23040		269.99570			0.0000	0.00	0	10,000
Total CF CANDO CAGJ Future									0.00	0	10,000
Total CF CANDO CAGJ									0.00	0	10,000
CHF / R On 11/12/2015 Foreign Exchange Future			14.06770		13.99680			0.0000	0.00	0	6,549
CHF / R On 14/03/2016 Foreign Exchange Future			14.39120		14.31890			0.0000	143,912.00	10	30
CHF / R On 13/06/2016 Foreign Exchange Future			14.70550		14.63190			0.0000	0.00	0	0
Total CHF / R Future									143,912.00	10	6,579
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			172.82350	136.436	18.14	0.4303	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			164.86120	198.391	18.12	0.5604	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			178.06120	140.691	18.12	0.4396	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			174.73590	209.973	18.17	0.5790	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			167.93590	132.273	18.17	0.4210	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			169.62350	204.136	18.14	0.5697	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	14.99	Call			273.95660	294.488	17.34	0.3467	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	14.99	Put			945.05660	893.288	17.34	0.6533	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.00	Call			271.53790	291.883	17.35	0.3442	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.00	Put			952.63790	900.683	17.35	0.6558	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.01	Call			269.17650	289.301	17.37	0.3418	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.01	Put			960.27650	908.101	17.37	0.6582	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.40	Call			808.61720	850.479	16.20	0.5935	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.40	Put			576.71720	544.979	16.20	0.4065	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.41	Call			803.81590	845.538	16.21	0.5912	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.41	Put			581.91590	550.038	16.21	0.4088	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.39	Call			813.44300	855.444	16.19	0.5958	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.39	Put			571.54300	539.944	16.19	0.4042	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									143,912.00	10	6,579
CNH / R On 11/12/2015 Foreign Exchange Future			2.24170		2.23910			0.0000	0.00	0	25,268
CNH / R On 14/03/2016 Foreign Exchange Future			2.25490		2.25440			0.0000	0.00	0	0
CNH / R On 13/06/2016 Foreign Exchange Future			2.27380		2.27490			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			2,292.67920	2,318.198	25.12	0.9959	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Put			1.67920	1.198	25.12	0.0041	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			2,492.10560	2,517.789	26.06	0.9973	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			1.10560	0.789	26.06	0.0027	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,392.36170	2,417.971	25.59	0.9967	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1.36170	0.971	25.59	0.0033	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			475.46880	469.756	15.85	0.3492	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,057.52320	1,056.654	15.83	0.6308	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			513.52320	507.654	15.83	0.3692	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			997.59980	996.583	15.80	0.6105	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			553.59980	547.583	15.80	0.3895	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,119.46880	1,118.756	15.85	0.6508	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			761.03160	768.793	16.18	0.3822	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,353.25470	1,350.569	16.19	0.6032	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			804.25470	812.569	16.19	0.3968	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,297.98330	1,295.853	16.19	0.5884	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			848.98330	857.853	16.19	0.4116	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,410.03160	1,406.793	16.18	0.6178	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			2.06260		2.04740			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.10550		2.08980			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.14770		2.13170			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			70.81210	45.651	19.73	0.1327	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			567.41960	686.247	19.59	0.8331	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			93.41960	60.247	19.59	0.1669	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			494.91520	604.472	19.45	0.7934	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			120.91520	78.472	19.45	0.2066	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			644.81210	771.651	19.73	0.8673	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			602.69240	657.535	19.03	0.4384	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,204.69240	1,102.535	19.03	0.5616	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			569.67300	621.624	19.10	0.4209	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,271.67300	1,166.624	19.10	0.5791	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			637.34780	695.170	18.96	0.4562	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,139.34780	1,040.170	18.96	0.5438	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,417.49750	1,513.830	18.57	0.6194	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			900.49750	836.830	18.57	0.3806	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,365.91970	1,460.913	18.62	0.6057	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			948.91970	883.913	18.62	0.3943	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,315.77980	1,409.439	18.67	0.5920	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			998.77980	932.439	18.67	0.4080	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			0.14150		0.14080			0.0000	0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/03/2016	Foreign Exchange Future			0.14080		0.14030			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14070		0.13940			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14040		0.13890			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			0.07270		0.07240			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.07020		0.06980			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06760		0.06720			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06520		0.06500			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			9.61410		9.46700			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.62260		9.47520			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.71720		9.56830			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.82120		9.67140			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.94130		9.79090			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			385.84360	527.903	18.52	0.9674	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			8.84360	3.803	18.52	0.0326	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			376.52230	518.121	18.40	0.9656	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			9.52230	4.021	18.40	0.0344	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			367.24780	508.410	18.33	0.9633	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			10.24780	4.310	18.33	0.0367	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			231.60460	358.264	14.34	0.8893	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			36.40460	15.664	14.34	0.1107	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			223.86620	349.280	14.29	0.8831	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			38.66620	16.680	14.29	0.1169	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			216.23850	340.354	14.24	0.8766	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			41.03850	17.754	14.24	0.1234	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			186.90030	305.287	14.06	0.8479	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			51.70030	22.687	14.06	0.1521	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			504.20670	626.288	11.56	0.8470	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			75.90670	49.088	11.56	0.1530	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			496.54030	617.866	11.55	0.8430	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			78.24030	50.666	11.55	0.1570	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			488.92780	609.485	11.54	0.8389	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			80.62780	52.285	11.54	0.1611	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			781.36490	903.850	13.23	0.8264	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			119.96490	92.650	13.23	0.1736	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			797.01150	920.304	13.25	0.8319	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			115.61150	89.104	13.25	0.1681	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	13/06/2016	Foreign Exchange Option	9.00	Call			789.17230	912.063	13.24	0.8292	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			117.77230	90.863	13.24	0.1708	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			648.96230	740.630	13.29	0.6830	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			318.06230	259.330	13.29	0.3170	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			643.41090	734.577	13.30	0.6798	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			322.51090	263.277	13.30	0.3202	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			637.89200	728.559	13.31	0.6765	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			326.99200	267.259	13.31	0.3235	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			1.06140		1.05790			0.0000	0.00	0	90
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06450		1.06110			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.06780		1.06430			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.07180		1.06830			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	140
Total QUANTO € / \$												0.00	0	140
RAIN	On	11/12/2015	Foreign Exchange Future			24,806.55000		24,693.64000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,578.99000		25,473.02000			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			10.26140		10.20540			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.40210		10.34470			0.0000	8,217,659.00	790	2,401
SGD / R	On	13/06/2016	Foreign Exchange Future			10.54900		10.49210			0.0000	0.00	0	0
Total SGD / R Future												8,217,659.00	790	2,401
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			845.66660	901.498	18.27	0.9989	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.26660	0.098	18.27	0.0011	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			865.62730	921.482	18.39	0.9991	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.22730	0.082	18.39	0.0009	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			855.64610	911.490	18.33	0.9990	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.24610	0.090	18.33	0.0010	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			484.95800	527.134	12.18	0.7485	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			120.25800	105.034	12.18	0.2515	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			478.07840	519.954	12.18	0.7435	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			123.37840	107.854	12.18	0.2565	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			471.25230	512.829	12.18	0.7385	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			126.55230	110.729	12.18	0.2615	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			552.22390	590.432	13.16	0.6509	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			270.12390	251.432	13.16	0.3491	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			563.62430	602.291	13.14	0.6585	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			261.52430	243.290	13.14	0.3415	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			557.90480	596.339	13.15	0.6547	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			265.80480	247.340	13.15	0.3453	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												8,217,659.00	790	2,401
TRY / R	On	11/12/2015	Foreign Exchange Future			5.00580		4.95090			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.95680		4.90400			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.91180		4.86070			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			461.16260	515.971	23.93	0.9972	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.26260	0.171	23.93	0.0028	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			451.18770	505.985	23.67	0.9969	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.28770	0.185	23.67	0.0031	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			441.21540	496.002	23.43	0.9966	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.31540	0.202	23.43	0.0034	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			438.77160	486.471	15.00	0.8990	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			24.77160	19.671	15.00	0.1010	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			429.91890	477.410	14.94	0.8947	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			25.91890	20.610	14.94	0.1053	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			421.11280	468.388	14.89	0.8903	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			27.11280	21.588	14.89	0.1097	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			268.30910	301.553	15.42	0.6312	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			167.60910	149.753	15.42	0.3688	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			262.51790	295.434	15.40	0.6242	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			171.81790	153.634	15.40	0.3758	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			256.79730	289.385	15.38	0.6172	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			176.09730	157.585	15.38	0.3828	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			1.38750		1.38170			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.32910		1.30500			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.28440		1.24420			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 085 142 372.55	74,165	1,038,795
Total Options									1 300 869.60	4,000	2,616,868
Grand Total:									1,086,443,242.15	78,165	3,655,663