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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/09/2015 Foreign Exchange Future			13.30500		13.49250			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.29010		13.49250			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.29710		13.50380			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.29980		13.50840			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.30380		13.51550			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.30910		13.52020			0.0000	0.00	0	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.31430		13.52490			0.0000	0.00	0	1,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.32490		13.53430			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.33290		13.54140			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.34350		13.55080			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.34610		13.55320			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.36160		13.56730			0.0000	0.00	0	600
\$ / R On 28/10/2015 Foreign Exchange Future			13.38010		13.58620			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.39850		13.60510			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.41010		13.61700			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.42620		13.63350			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.42850		13.63590			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.43320		13.64070			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.44250		13.65040			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.44480		13.65280			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.47500		13.68410			0.0000	0.00	0	276

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 Future			13.48200		13.69130			0.0000	573,996,150.00	42,575	699,339
\$ / R	On	21/12/2015	Foreign Exchange Future			13.50550		13.71570			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			13.56110		13.77240			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.59490		13.80690			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.63360		13.84630			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.65050		13.86360			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.66500		13.87840			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.70120		13.91530			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.70850		13.92270			0.0000	49,761,855.00	3,630	55,382
\$ / R	On	16/03/2016	Foreign Exchange Future			13.71330		13.77000			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.74560		13.96050			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.81540		14.03130			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.89270		14.10970			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.91770		14.13500			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.92520		14.14250			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.93520		14.15270			0.0000	6,967,600.00	500	21,288
\$ / R	On	28/06/2016	Foreign Exchange Future			13.97270		14.19130			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.04570		14.26650			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.08350		14.30540			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.12120		14.34430			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.14890		14.37290			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.15390		14.37810			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.17150		14.39620			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.18160		14.40660			0.0000	0.00	0	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.20350		14.42790			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.27160		14.49430			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.35180		14.57250			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.39080		14.61040			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.40290		14.62220			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.60720		14.82130			0.0000	0.00	0	0
Total \$ / R Future												630,725,605.00	46,705	787,883
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call			78.32890	0.000	17.84	0.0000	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put			35.82890	145.000	17.84	1.0000	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call			41.26730	0.000	17.84	0.0000	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put			68.76730	215.000	17.84	1.0000	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			495.47950	292.007	22.66	0.9690	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			2.97950	1.907	22.66	0.0310	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Call			13.70720	0.569	29.91	0.0083	0.00	0	3,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Put			321.20720	510.469	29.91	0.9917	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			515.05590	311.575	22.97	0.9756	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			2.55590	1.475	22.97	0.0244	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			46.41320	14.642	23.28	0.0769	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			472.61320	647.542	23.28	0.9231	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			453.43650	280.644	18.57	0.7122	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			35.03650	70.844	18.57	0.2878	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call		2,715.50860	2,503.800	20.59	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put		0.00860	0.000	20.59	0.0000	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call		2,365.53320	2,153.800	21.50	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put		0.03320	0.000	21.50	0.0000	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call		2,115.58680	1,903.807	22.15	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		3,284.99370	3,496.527	41.80	0.9988	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put		0.08680	0.007	22.15	0.0001	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		334.05040	192.584	18.23	0.5372	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		88.55040	158.784	18.23	0.4628	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call		60.94920	26.436	22.12	0.1053	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put		545.44920	722.636	22.12	0.8947	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		0.49370	0.327	41.80	0.0012	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call		733.24260	536.485	17.30	0.8786	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put		13.04260	27.385	17.30	0.1214	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call		179.46980	98.720	19.98	0.3036	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put		249.26980	379.620	19.98	0.6964	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call		161.11510	87.221	20.24	0.2743	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put		280.91510	418.121	20.24	0.7257	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call		0.00000	173.915	18.79	0.4505	1,739,155.00	10,000	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put		0.00000	249.615	18.79	0.5495	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call		245.64840	145.682	19.19	0.3938	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put		190.74840	301.382	19.19	0.6062	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put		110.95140	183.266	17.62	0.4375	916,329.50	5,000	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call		395.25140	258.166	17.62	0.5625	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call		117.54910	70.559	20.80	0.1890	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put		556.14910	717.659	20.80	0.8110	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		707.87720	532.671	16.20	0.7951	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		37.07720	69.171	16.20	0.2049	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call		159.29100	102.558	19.88	0.2426	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put		496.09100	646.458	19.88	0.7574	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call		0.00000	268.980	17.38	0.4946	5,379,604.00	20,000	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put		0.00000	297.380	17.38	0.5054	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call		271.56790	186.871	18.40	0.3722	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put		334.26790	455.271	18.40	0.6278	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		13.45570	8.884	32.41	0.0173	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,407.25570	3,608.784	32.41	0.9827	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		2,786.61750	2,580.610	21.89	0.9983	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.41750	0.510	21.89	0.0017	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,437.09020	2,231.071	20.12	0.9966	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		0.89020	0.971	20.12	0.0034	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		342.24480	243.982	17.89	0.4248	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		316.04480	423.882	17.89	0.5752	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		935.77020	752.220	15.45	0.8258	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		50.67020	73.720	15.45	0.1742	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		710.60570	552.246	16.09	0.7043	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		105.50570	153.746	16.09	0.2957	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	10/11/2015	Foreign Exchange Option	13.81	Call			307.08720	222.893	18.54	0.3549	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			500.08720	622.793	18.54	0.6451	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			192.50890	136.869	20.25	0.2316	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			825.50890	976.769	20.25	0.7684	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			730.44670	572.038	15.99	0.7025	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			113.44670	161.938	15.99	0.2975	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			0.00000	488.176	16.35	0.6377	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			0.00000	218.076	16.35	0.3623	1,744,607.20	8,000	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			656.46300	510.842	16.29	0.6343	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			172.96300	234.642	16.29	0.3657	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			648.50800	504.874	16.38	0.6254	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			182.60800	246.374	16.38	0.3746	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			676.51510	531.038	16.36	0.6384	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			175.81510	237.838	16.36	0.3616	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			308.27680	231.317	19.07	0.3299	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			647.87680	778.817	19.07	0.6701	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			412.14270	314.263	17.96	0.4265	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			441.74270	551.763	17.96	0.5735	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			901.48170	731.456	15.60	0.7569	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			98.68170	136.656	15.60	0.2431	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			839.44880	677.999	15.81	0.7252	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			116.64880	163.199	15.81	0.2748	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			768.38980	615.311	16.08	0.6845	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,839.04330	4,039.160	33.51	0.9557	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,854.57720	2,646.726	19.80	0.9949	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			1.77720	1.926	19.80	0.0051	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,506.03720	2,298.438	18.58	0.9904	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			3.23720	3.638	18.58	0.0096	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			475.17850	588.847	18.18	0.5886	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,082.58320	899.044	15.42	0.8314	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			59.78320	84.244	15.42	0.1686	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			355.96320	269.898	18.60	0.3731	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			553.16320	675.098	18.60	0.6269	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			41.84330	33.960	33.51	0.0443	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			260.85850	339.654	16.87	0.4392	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			530.75680	409.505	17.13	0.5208	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			307.95680	394.705	17.13	0.4792	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			428.82240	328.648	17.89	0.4387	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			426.02240	533.848	17.89	0.5613	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			397.97850	303.647	18.18	0.4114	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			145.58980	200.511	16.08	0.3155	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			634.93940	498.520	16.63	0.5976	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			222.13940	293.720	16.63	0.4024	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			629.06900	493.449	16.66	0.5935	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			226.26900	298.649	16.66	0.4065	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			583.65850	454.454	16.87	0.5608	0.00	0	201

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 Option	12.34	Call			1,379.59500	1,187.388	15.32	0.8926	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			35.49500	52.388	15.32	0.1074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			370.01950	290.948	19.12	0.3595	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			678.71950	808.948	19.12	0.6405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			488.99970	388.235	17.96	0.4575	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			457.69970	566.235	17.96	0.5425	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			336.16460	263.516	19.53	0.3298	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			764.86460	901.516	19.53	0.6702	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			0.00000	335.659	18.54	0.4059	845,860.93	2,520	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			0.00000	683.659	18.54	0.5941	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			501.70380	398.419	17.86	0.4671	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			440.40380	546.419	17.86	0.5329	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			394.72850	311.083	18.85	0.3807	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			623.42850	749.083	18.85	0.6193	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			493.20150	391.596	17.93	0.4607	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			451.90150	559.596	17.93	0.5393	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			519.13700	412.446	17.72	0.4802	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			417.83700	520.446	17.72	0.5198	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			464.82910	368.706	18.17	0.4387	368,705.80	1,000	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			493.52910	606.706	18.17	0.5613	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			506.01030	401.876	17.83	0.4703	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			434.71030	539.876	17.83	0.5297	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			589.70630	470.915	17.25	0.5315	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			338.40630	428.915	17.25	0.4685	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			497.43520	394.991	17.89	0.4639	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			446.13520	552.991	17.89	0.5361	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			0.00000	438.279	17.49	0.5037	2,410,533.95	5,500	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			0.00000	476.279	17.49	0.4963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			0.00000	529.520	16.90	0.5783	2,647,599.00	5,000	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			0.00000	357.520	16.90	0.4217	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			514.72400	408.889	17.76	0.4769	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			423.42400	526.889	17.76	0.5231	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			609.95890	488.271	17.14	0.5457	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			318.65890	406.271	17.14	0.4543	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			708.91300	573.918	16.65	0.6115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			237.61300	311.918	16.65	0.3885	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			560.47320	445.969	17.42	0.5106	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			369.17320	463.969	17.42	0.4894	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			674.48580	543.963	16.81	0.5893	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			263.18580	341.963	16.81	0.4107	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			738.72370	599.987	16.51	0.6301	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			217.42370	287.987	16.51	0.3699	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			0.00000	506.223	17.03	0.5601	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			0.00000	384.223	17.03	0.4399	484,120.85	1,260	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			714.79480	579.051	16.62	0.6152	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			233.49480	307.051	16.62	0.3848	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			847.77290	696.364	16.04	0.6937	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			156.47290	214.364	16.04	0.3063	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			691.51690	558.761	16.73	0.6004	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			250.21690	326.761	16.73	0.3996	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			782.18440	638.206	16.32	0.6563	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			190.88440	256.206	16.32	0.3437	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			959.49820	791.601	15.63	0.7488	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			118.19820	159.601	15.63	0.2512	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			720.71500	584.224	16.59	0.6189	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			229.41500	302.224	16.59	0.3811	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			921.42340	758.768	15.77	0.7307	11,381,515.50	15,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			130.12340	176.768	15.77	0.2693	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			0.00000	902.616	15.56	0.7964	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			0.00000	120.616	15.56	0.2036	1,206,163.00	10,000	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			814.46220	666.758	16.18	0.6751	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			173.16220	234.758	16.18	0.3249	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			998.37240	827.744	15.61	0.7652	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			107.07240	145.744	15.61	0.2348	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,186.76550	1,004.829	15.50	0.8337	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			65.46550	92.829	15.50	0.1663	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			951.81880	784.924	15.66	0.7452	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			120.51880	162.924	15.66	0.2548	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,161.35800	980.774	15.51	0.8254	39,230,940.00	40,000	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			70.05800	98.774	15.51	0.1746	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,521.36450	1,321.524	15.32	0.9163	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			30.06450	39.524	15.32	0.0837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,030.03340	857.286	15.59	0.7779	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			98.73340	135.285	15.59	0.2221	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,195.28590	1,012.907	15.49	0.8364	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			63.98590	90.907	15.49	0.1636	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,568.99740	1,366.745	15.30	0.9248	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			27.69740	34.745	15.30	0.0752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,178.27080	996.780	15.50	0.8309	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			66.97080	94.780	15.50	0.1691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,540.39510	1,339.554	15.31	0.9198	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			29.09510	37.554	15.31	0.0802	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,712.93830	1,509.056	15.76	0.9407	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			21.63830	27.057	15.76	0.0593	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,246.93500	1,061.993	15.46	0.8520	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			55.63500	79.993	15.46	0.1480	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,616.81240	1,413.969	15.45	0.9305	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			25.51240	31.969	15.45	0.0695	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,906.84290	1,701.363	16.37	0.9570	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			15.54290	19.363	16.37	0.0430	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,559.45550	1,357.662	15.30	0.9232	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			28.15550	35.662	15.30	0.0768	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,761.22430	1,556.888	15.91	0.9453	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		19.92430	24.888	15.91	0.0547	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,102.44400	1,895.844	16.98	0.9689	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		11.14400	13.844	16.98	0.0311	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,674.41380	1,470.925	15.63	0.9368	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		23.11380	28.925	15.63	0.0632	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,955.60500	1,749.807	16.52	0.9603	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		14.30500	17.807	16.52	0.0397	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,695.36090	2,487.029	18.82	0.9885	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		4.06090	5.029	18.82	0.0115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,809.64340	1,604.892	16.06	0.9495	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		18.34340	22.892	16.06	0.0505	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,299.27550	2,091.888	17.60	0.9776	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		7.97550	9.888	17.60	0.0224	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,496.99710	2,289.056	18.21	0.9839	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		5.69710	7.056	18.21	0.0161	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,092.63130	1,886.078	16.95	0.9684	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		11.33130	14.078	16.95	0.0316	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,745.03050	2,536.620	18.97	0.9894	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		3.73050	4.620	18.97	0.0106	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,541.40430	4,332.149	24.01	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.10430	0.149	24.01	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,491.42520	4,282.179	24.01	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.12520	0.179	24.01	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,441.44980	4,232.213	24.01	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.14980	0.214	24.01	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		105.91850	82.226	25.24	0.1087	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,214.61850	2,400.226	25.24	0.8913	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		179.52540	139.405	22.49	0.1828	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,458.22540	1,627.405	22.49	0.8172	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		5.43350	3.380	33.58	0.0051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,084.13350	7,291.380	33.58	0.9949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		143.98420	111.563	23.58	0.1474	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,752.68420	1,929.563	23.58	0.8526	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		216.65800	168.832	21.56	0.2194	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		1,225.35800	1,386.832	21.56	0.7806	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		74.16070	62.448	28.13	0.0791	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,882.86070	3,080.448	28.13	0.9209	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		196.27060	152.868	22.05	0.1996	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,344.97060	1,510.868	22.05	0.8004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		276.53710	216.053	20.40	0.2760	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		955.23710	1,104.053	20.40	0.7240	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		175.93180	136.516	22.59	0.1792	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,484.63180	1,654.516	22.59	0.8208	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		250.72190	195.648	20.86	0.2519	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,059.42190	1,213.648	20.86	0.7481	0.00	0	201

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	14.24	Call			305.83020	239.191	19.94	0.3027	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			854.53020	997.191	19.94	0.6973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			209.07560	162.888	21.73	0.2121	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,267.77560	1,430.888	21.73	0.7879	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			291.87510	228.147	20.15	0.2900	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			900.57510	1,046.147	20.15	0.7100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			367.05480	288.540	19.15	0.3569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			685.75480	816.540	19.15	0.6431	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			270.26060	211.115	20.50	0.2702	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			978.96060	1,129.114	20.50	0.7298	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			315.57260	246.919	19.80	0.3114	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			824.27260	964.919	19.80	0.6886	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			397.94450	313.708	18.81	0.3834	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			616.64450	741.708	18.81	0.6166	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			296.44220	231.757	20.08	0.2942	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			885.14220	1,029.757	20.08	0.7058	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			361.47360	288.042	19.50	0.3387	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			795.77360	932.541	19.50	0.6613	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			74.22420	55.764	33.28	0.0599	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,228.52420	4,420.265	33.28	0.9401	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,918.98590	2,709.571	18.82	0.9910	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			3.28590	4.071	18.82	0.0090	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,581.35810	2,372.878	17.92	0.9839	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			5.65810	7.378	17.92	0.0161	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,571.45900	2,363.007	17.89	0.9836	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			5.75900	7.507	17.89	0.0164	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,015.24890	856.405	15.78	0.7170	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			172.84890	225.305	15.78	0.2830	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			398.59140	330.333	20.24	0.3245	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,071.69140	1,215.433	20.24	0.6755	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,035.12830	1,832.487	15.89	0.9362	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			28.22830	37.587	15.89	0.0638	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,034.41610	877.204	15.78	0.7060	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			197.51610	252.304	15.78	0.2940	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			939.35670	797.799	16.17	0.6631	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			242.45670	312.899	16.17	0.3369	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,271.73400	2,067.535	16.28	0.9457	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			25.43400	33.935	16.28	0.0543	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			280.89000	236.114	22.75	0.2219	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,834.59000	2,002.514	22.75	0.7781	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			629.68300	532.241	18.44	0.4570	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			696.08300	811.741	18.44	0.5430	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,118.47530	1,916.268	15.93	0.9245	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			40.07530	51.268	15.93	0.0755	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			403.87400	342.719	21.04	0.3021	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,365.47400	1,517.719	21.04	0.6979	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	11/03/2016	Foreign Exchange Option	12.53	Call			1,504.16750	1,324.829	15.19	0.8154	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			118.86750	153.629	15.19	0.1846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			16.42790	21.847	17.18	0.0323	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,405.79090	2,201.390	16.34	0.9395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			33.09090	42.890	16.34	0.0605	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			35.47520	45.781	16.25	0.0642	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			262.89970	227.927	24.32	0.1910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,490.19970	2,669.427	24.32	0.8090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			232.10230	204.834	25.32	0.1702	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,809.40230	2,996.334	25.32	0.8298	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,889.12790	2,680.347	17.18	0.9677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,374.53690	6,576.935	31.24	0.9520	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			415.36100	357.235	21.44	0.2959	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,522.66100	1,678.735	21.44	0.7041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			374.95510	321.627	22.06	0.2680	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,722.25510	1,883.127	22.06	0.7320	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,358.17520	2,154.281	16.25	0.9358	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,134.01460	2,305.864	23.29	0.7785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			507.53490	434.878	20.19	0.3562	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,174.83490	1,316.378	20.19	0.6438	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			470.98970	403.997	20.64	0.3327	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,298.28970	1,445.497	20.64	0.6673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			67.23690	55.435	31.24	0.0480	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,417.25580	1,569.380	21.07	0.6877	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			700.08110	599.661	18.33	0.4738	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			717.38110	831.161	18.33	0.5262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			610.21990	522.528	19.11	0.4205	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			897.51990	1,024.029	19.11	0.5795	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			306.71460	264.364	23.29	0.2215	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			968.00420	1,098.851	19.40	0.5976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			856.82830	738.235	17.19	0.5623	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			484.12830	579.735	17.19	0.4377	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			821.49200	707.012	17.43	0.5430	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			528.79200	628.512	17.43	0.4570	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			439.95580	377.881	21.07	0.3123	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			605.08070	710.948	17.81	0.4870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,305.32990	1,136.032	15.37	0.7546	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			182.62990	227.532	15.37	0.2454	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,198.39150	1,035.034	15.50	0.7181	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			225.69150	276.534	15.50	0.2819	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			580.70420	497.351	19.40	0.4024	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			337.96570	417.722	16.32	0.3641	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,747.42500	1,552.731	15.14	0.8650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			84.72500	104.231	15.14	0.1350	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,496.40340	1,317.734	15.16	0.8113	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			123.70340	159.234	15.16	0.1887	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	13.76	Call			767.78070	659.448	17.81	0.5130	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			167.05400	209.641	15.32	0.2312	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,937.54560	1,739.343	15.50	0.8924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			64.84560	80.843	15.50	0.1076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,928.39010	1,730.340	15.48	0.8912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			65.69010	81.840	15.48	0.1088	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,000.66570	866.222	16.32	0.6359	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			70.05790	86.994	15.40	0.1149	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,029.61390	1,829.949	15.66	0.9037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			56.91390	71.449	15.66	0.0963	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,983.46580	1,784.517	15.58	0.8982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			60.76580	76.017	15.58	0.1018	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,349.75400	1,178.141	15.32	0.7688	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			64.01050	79.857	15.51	0.1064	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,169.31860	1,967.684	15.92	0.9188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			46.61860	59.184	15.92	0.0812	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,141.23500	1,939.973	15.87	0.9160	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			48.53500	61.473	15.87	0.0840	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,882.75790	1,685.494	15.40	0.8851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,066.68810	1,866.474	15.73	0.9080	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			53.98810	67.974	15.73	0.0920	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,946.71050	1,748.357	15.51	0.8936	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			0.00000	432.353	20.30	0.3521	7,778,464.62	17,991	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			0.00000	1,349.053	20.30	0.6479	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			0.00000	834.961	16.56	0.6158	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			0.00000	461.661	16.56	0.3842	8,305,734.06	17,991	17,991
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,212.81010	2,011.344	15.92	0.9146	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			52.31010	65.744	15.92	0.0854	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			415.32570	358.685	21.86	0.2843	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,704.82570	1,863.085	21.86	0.7157	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			418.65820	364.938	22.61	0.2674	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,047.35820	2,209.538	22.61	0.7326	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,294.26120	2,092.540	15.90	0.9083	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			62.96120	77.140	15.90	0.0917	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,383.25970	2,182.804	15.94	0.9022	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			73.55970	90.104	15.94	0.0978	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			422.44610	372.966	23.41	0.2524	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,442.74610	2,610.266	23.41	0.7476	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			121.91010	141.974	15.46	0.1428	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			552.35090	486.037	21.82	0.3191	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,867.35090	2,018.337	21.82	0.6809	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,056.91010	1,859.674	15.46	0.8572	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,255.44530	1,106.757	16.37	0.6527	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			422.94530	491.557	16.37	0.3473	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,266.80380	1,116.289	16.31	0.6570	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			414.30380	481.089	16.31	0.3430	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	09/06/2016	Foreign Exchange Option	13.30	Call		1,261.11030	1,111.510	16.34	0.6549	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		418.61030	486.310	16.34	0.3451	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,330.96020	1,175.032	16.12	0.6771	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		378.26020	439.832	16.12	0.3229	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,278.64040	1,127.881	16.31	0.6582	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		415.94040	482.681	16.31	0.3418	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,272.95020	1,123.101	16.33	0.6561	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		420.25020	487.901	16.33	0.3439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,267.28410	1,118.348	16.36	0.6540	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		424.58410	493.148	16.36	0.3460	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,166.49020	1,032.882	16.91	0.6143	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		513.79020	597.682	16.91	0.3857	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		678.90240	597.394	20.56	0.3819	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,456.20240	1,592.194	20.56	0.6181	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		445.98070	395.702	23.48	0.2571	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,523.28070	2,690.502	23.48	0.7429	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		379.54250	343.037	24.86	0.2211	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		3,036.84250	3,217.837	24.86	0.7789	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		367.91400	340.540	25.33	0.2169	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		3,145.21400	3,335.340	25.33	0.7831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,454.33600	1,292.208	15.82	0.7183	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		301.63600	357.008	15.82	0.2817	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		359.73700	338.216	25.84	0.2127	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		3,267.03700	3,463.016	25.84	0.7873	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		342.44790	328.641	30.14	0.1863	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		4,359.74790	4,563.441	30.14	0.8137	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,112.11590	1,915.558	15.55	0.8609	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		119.41590	140.358	15.55	0.1391	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,513.09010	1,348.122	15.68	0.7366	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		270.39010	322.922	15.68	0.2634	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,474.91670	2,266.092	15.55	0.9027	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		83.61670	93.392	15.55	0.0973	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		431.46730	474.716	26.48	0.2667	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,860.16730	3,122.016	26.48	0.7333	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		439.95770	412.577	25.54	0.2363	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,303.45770	3,496.877	25.54	0.7637	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,558.00380	2,355.579	15.85	0.8956	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		91.50380	109.879	15.85	0.1044	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,845.19270	1,653.452	15.23	0.7841	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		239.79270	269.952	15.23	0.2159	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		705.72010	626.544	21.64	0.3560	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,920.32010	2,063.044	21.64	0.6440	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,642.09510	2,439.236	15.79	0.8937	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		97.79510	118.036	15.79	0.1063	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		478.61040	457.793	27.29	0.2362	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,834.31040	4,036.593	27.29	0.7638	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	06/09/2016	Foreign Exchange Option	17.80	Call			498.95710	469.964	27.37	0.2376	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,926.05710	4,121.064	27.37	0.7624	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,424.37460	1,267.996	16.67	0.6434	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			551.47460	619.096	16.67	0.3566	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,328.13350	1,185.650	17.23	0.6082	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			655.23350	736.750	17.23	0.3918	7,367,499.00	10,000	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			500.09750	470.386	27.16	0.2391	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,867.19750	4,061.486	27.16	0.7609	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			507.36280	479.339	25.55	0.2525	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,429.26280	3,625.439	25.55	0.7475	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,299.46120	1,160.229	17.45	0.5953	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			701.36120	786.329	17.45	0.4047	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,551.34640	1,385.475	16.24	0.6799	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			465.14640	523.975	16.24	0.3201	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,562.39950	1,396.069	16.21	0.6834	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			456.19950	514.569	16.21	0.3166	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,556.86170	1,390.761	16.22	0.6816	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			460.66170	519.261	16.22	0.3184	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			518.94970	490.367	26.80	0.2458	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,812.34970	4,008.767	26.80	0.7542	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,574.94250	1,408.832	16.23	0.6842	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			458.34250	517.232	16.23	0.3158	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,569.41200	1,403.586	16.25	0.6824	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			462.81200	521.986	16.25	0.3176	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,563.90400	1,398.362	16.27	0.6806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			467.30400	526.762	16.27	0.3194	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,734.14020	2,530.424	15.75	0.8919	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			106.24020	126.924	15.75	0.1081	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			526.18410	503.096	28.63	0.2374	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,348.28410	4,549.596	28.63	0.7626	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			560.74010	510.056	29.15	0.2305	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,836.44010	5,008.455	29.15	0.7695	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,806.20910	2,605.941	15.73	0.8905	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			111.90910	134.341	15.73	0.1095	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,891.15070	2,691.954	15.62	0.8904	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			118.65070	140.154	15.62	0.1096	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			533.88750	476.905	28.84	0.2134	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,361.38750	5,525.105	28.84	0.7866	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,242.93170	2,053.432	15.76	0.7928	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			292.53170	322.632	15.76	0.2072	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,257.72440	2,068.100	15.76	0.7954	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			287.32440	317.300	15.76	0.2046	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,250.32250	2,060.761	15.76	0.7941	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			289.92250	319.961	15.76	0.2059	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			127.13800	147.757	15.70	0.1114	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,838.80960	1,672.701	16.50	0.7008	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			506.60960	559.801	16.50	0.2992	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,833.27440	1,667.396	16.52	0.6993	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			511.07440	564.496	16.52	0.3007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,827.75950	1,662.111	16.54	0.6977	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			515.55950	569.211	16.54	0.3023	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			492.94300	437.809	28.24	0.1985	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,680.74300	5,844.909	28.24	0.8015	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,949.33800	2,750.657	15.70	0.8886	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,280.32570	1,164.836	20.77	0.4716	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,819.02570	1,917.635	20.77	0.5284	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,285.95340	1,169.993	20.74	0.4734	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,804.65340	1,902.793	20.74	0.5266	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,283.13460	1,167.424	20.76	0.4725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,811.83460	1,910.224	20.76	0.5275	0.00	0	0
Total \$ / R Option												91,806,832.41	169,262	1,731,482
Total \$ / R												722,532,437.41	215,967	2,519,365
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.48200		13.69130			0.0000	1,671,768.00	124	728
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.70850		13.92270			0.0000	274,170.00	20	236
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.93520		14.15270			0.0000	0.00	0	77
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.18160		14.40660			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,945,938.00	144	1,041
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,688.63940	2,105.495	16.22	0.0466	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			184,846.82740	164,341.010	16.19	0.9526	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,716.82740	2,141.010	16.19	0.0474	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			186,790.85390	166,270.502	16.25	0.9541	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1,660.85390	2,070.502	16.25	0.0459	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			185,818.63940	165,305.495	16.22	0.9534	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			163,223.28400	144,233.116	15.03	0.8440	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			9,953.28400	12,383.116	15.03	0.1560	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			162,345.98230	143,436.198	15.03	0.8421	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			10,075.98230	12,586.198	15.03	0.1579	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			161,469.77900	142,641.859	15.04	0.8401	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			10,199.77900	12,791.859	15.04	0.1599	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			119,577.87400	105,889.702	16.73	0.6267	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			48,307.87400	56,369.702	16.73	0.3733	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			119,046.35570	105,450.003	16.76	0.6246	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			48,776.35570	56,930.003	16.76	0.3754	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			118,561.79920	105,012.764	16.79	0.6225	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			49,291.79920	57,492.765	16.79	0.3775	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			92,547.41180	82,142.879	20.37	0.4306	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			152,887.41180	164,982.879	20.37	0.5694	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			93,073.04260	82,610.609	20.32	0.4329	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			151,413.04260	163,450.609	20.32	0.5671	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 19/09/2016	Foreign Exchange Option	15.00	Call			92,809.93040	82,376.201	20.35	0.4317	0.00	0	0
\$ / R	MAXI	On 19/09/2016	Foreign Exchange Option	15.00	Put			152,149.93040	164,216.201	20.35	0.5683	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,945,938.00	144	1,041
£ / R		On 11/12/2015	Foreign Exchange Future			20.91150		21.02250			0.0000	24,821,950.50	1,187	29,702
£ / R		On 14/03/2016	Foreign Exchange Future			21.25600		21.37120			0.0000	21,362,280.00	1,005	1,772
£ / R		On 13/06/2016	Foreign Exchange Future			21.60250		21.71840			0.0000	0.00	0	200
£ / R		On 08/09/2016	Foreign Exchange Future			21.93720		22.06020			0.0000	0.00	0	0
£ / R		On 19/09/2016	Foreign Exchange Future			21.97960		22.10350			0.0000	0.00	0	0
Total £ / R Future												46,184,230.50	2,192	31,674
£ / R		On 11/12/2015	Foreign Exchange Option	17.87	Call			3,179.03950	3,066.028	18.05	0.9670	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	17.87	Put			26.53950	24.528	18.05	0.0330	0.00	0	830
£ / R		On 11/12/2015	Foreign Exchange Option	18.16	Call			2,896.48040	2,782.788	17.29	0.9576	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	18.16	Put			33.98040	31.288	17.29	0.0424	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	18.49	Call			2,577.66480	2,463.008	16.42	0.9434	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	18.49	Put			45.16480	41.508	16.42	0.0566	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	19.40	Call			1,753.82890	1,645.543	15.80	0.8453	0.00	0	700
£ / R		On 11/12/2015	Foreign Exchange Option	19.40	Put			131.32890	134.043	15.80	0.1547	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.23	Call			1,141.71340	1,049.188	16.39	0.6759	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.23	Put			349.21340	367.688	16.39	0.3241	0.00	0	20,000
£ / R		On 11/12/2015	Foreign Exchange Option	18.50	Call			2,568.05940	2,453.369	16.40	0.9429	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	18.50	Put			45.55940	41.869	16.40	0.0571	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	18.51	Call			2,558.45640	2,443.734	16.37	0.9424	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	18.51	Put			45.95640	42.234	16.37	0.0576	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.77	Call			840.07290	759.955	17.02	0.5491	0.00	0	18,900
£ / R		On 11/12/2015	Foreign Exchange Option	20.77	Put			587.57290	618.455	17.02	0.4509	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.00	Call			1,291.87910	1,194.823	16.12	0.7287	0.00	0	500
£ / R		On 11/12/2015	Foreign Exchange Option	20.00	Put			269.37910	283.323	16.12	0.2713	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.12	Call			1,211.91710	1,117.155	16.26	0.7014	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.12	Put			309.41710	325.655	16.26	0.2986	0.00	0	12,000
£ / R		On 11/12/2015	Foreign Exchange Option	21.50	Call			552.92350	494.637	18.33	0.3946	0.00	0	500
£ / R		On 11/12/2015	Foreign Exchange Option	21.50	Put			1,030.42350	1,083.137	18.33	0.6054	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.33	Call			1,080.47600	990.083	16.51	0.6525	0.00	0	8,250
£ / R		On 11/12/2015	Foreign Exchange Option	20.33	Put			387.97600	408.583	16.51	0.3475	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.75	Call			849.98760	769.380	17.00	0.5538	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.75	Put			577.48760	607.880	17.00	0.4462	0.00	0	6,000
£ / R		On 11/12/2015	Foreign Exchange Option	21.82	Call			462.35380	411.741	18.95	0.3386	0.00	0	10,000
£ / R		On 11/12/2015	Foreign Exchange Option	21.82	Put			1,259.85380	1,320.241	18.95	0.6614	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.81	Call			820.51750	741.388	17.07	0.5399	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	20.81	Put			608.01750	639.888	17.07	0.4601	0.00	0	4,500
£ / R		On 11/12/2015	Foreign Exchange Option	21.20	Call			654.63600	588.617	17.76	0.4539	0.00	0	0
£ / R		On 11/12/2015	Foreign Exchange Option	21.20	Put			832.13600	877.117	17.76	0.5461	0.00	0	3,000
£ / R		On 14/03/2016	Foreign Exchange Option	19.21	Call			2,353.22940	2,242.222	15.15	0.8424	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	19.21	Put			192.02940	196.222	15.15	0.1576	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,369.79460	2,258.296	15.14	0.8449	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			188.59460	192.296	15.14	0.1551	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,361.32890	2,250.250	15.15	0.8436	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			190.12890	194.250	15.15	0.1564	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,875.06730	1,775.095	15.86	0.6729	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			666.66730	682.595	15.86	0.3271	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,887.19710	1,786.328	15.84	0.6756	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			658.79710	673.828	15.84	0.3244	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,881.12840	1,780.372	15.85	0.6743	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			662.72840	677.872	15.85	0.3257	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,906.52270	1,814.558	16.63	0.6140	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,707.21180	1,755.883	18.16	0.4975	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			750.95200	716.009	22.59	0.2670	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,540.75200	4,628.809	22.59	0.7330	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,046.32270	1,077.358	16.63	0.3860	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,504.08950	1,429.437	18.14	0.5044	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,693.88950	1,742.237	18.14	0.4956	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,500.75000	1,426.255	18.15	0.5034	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,700.55000	1,749.055	18.15	0.4966	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,497.41180	1,423.083	18.16	0.5025	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,316.98190	1,252.765	19.08	0.4432	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,223.48190	2,283.165	19.08	0.5568	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,322.39720	1,257.882	19.06	0.4448	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,208.89720	2,268.282	19.06	0.5552	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,319.68550	1,255.315	19.07	0.4440	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,216.18550	2,275.715	19.07	0.5560	0.00	0	0
Total £ / R Option												0.00	0	109,708
Total £ / R												46,184,230.50	2,192	141,382
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11205		0.11412			0.0000	0.00	0	8,183
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11422		0.11633			0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11641		0.11854			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,183
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,419.15720	2,212.094	21.60	0.9839	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			7.05720	6.994	21.60	0.0161	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,477.35560	1,279.705	21.27	0.8757	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			65.25560	74.605	21.27	0.1243	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			751.22710	598.399	22.76	0.5880	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			339.12710	393.299	22.76	0.4120	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			549.27270	445.793	21.27	0.3990	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			916.57270	1,023.793	21.27	0.6010	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,710.03230	1,512.176	17.31	0.8758	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			77.33230	90.176	17.31	0.1242	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	0.11	Call			972.70010	815.320	18.48	0.6387	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			340.00010	393.320	18.48	0.3613	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			927.30400	1,023.439	20.49	0.5334	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			513.11670	433.478	22.84	0.3217	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,658.71670	1,792.778	22.84	0.6783	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,229.43930	1,066.771	18.02	0.6708	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			375.03930	426.071	18.02	0.3292	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			781.70400	664.139	20.49	0.4666	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,183
€ / R	On	21/09/2015	Foreign Exchange Future			15.02710		15.22640			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.12810		15.32860			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.26100		15.46530			0.0000	28,568,592.00	1,872	78,677
€ / R	On	25/01/2016	Foreign Exchange Future			15.39880		15.60550			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.55020		15.75920			0.0000	10,496,385.00	675	27,775
€ / R	On	13/06/2016	Foreign Exchange Future			15.84520		16.05740			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.17470		16.39520			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.45390		16.66760			0.0000	0.00	0	0
Total € / R Future												39,064,977.00	2,547	106,702
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			888.61500	692.670	22.30	0.9645	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			2.21500	5.570	22.30	0.0355	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			878.71900	682.978	22.25	0.9627	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			2.31900	5.878	22.25	0.0373	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			408.34690	242.401	19.48	0.7024	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			31.94690	65.301	19.48	0.2976	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			898.51580	702.378	22.36	0.9662	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			2.11580	5.278	22.36	0.0338	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,020.49520	836.226	15.37	0.8561	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			41.89520	58.126	15.37	0.1439	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			580.38600	439.918	16.40	0.6111	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			171.78600	231.818	16.40	0.3889	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,038.20260	853.068	15.36	0.8624	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			39.60260	54.968	15.36	0.1376	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,029.33560	844.630	15.37	0.8593	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			40.73560	56.530	15.37	0.1407	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			239.53200	189.436	20.26	0.2282	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,274.23200	1,428.436	20.26	0.7718	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			754.03240	618.532	16.47	0.5977	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			298.73240	367.532	16.47	0.4023	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			736.91100	603.273	16.53	0.5878	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			311.61100	382.273	16.53	0.4122	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			606.15630	488.875	17.02	0.5073	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			430.85630	517.875	17.02	0.4927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,259.92240	1,080.254	15.51	0.8163	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			94.62240	119.254	15.51	0.1837	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			765.61880	628.879	16.44	0.6043	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			290.31880	357.879	16.44	0.3957	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,427.85830	2,225.508	17.33	0.9715	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			12.55830	14.508	17.33	0.0285	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,608.04930	1,416.870	15.46	0.9001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			42.74930	55.870	15.46	0.0999	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			759.80960	623.689	16.45	0.6010	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			294.50960	362.689	16.45	0.3990	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,515.99100	4,311.775	23.51	0.9985	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.69100	0.775	23.51	0.0015	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			992.66850	847.217	15.92	0.6476	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			307.16850	368.417	15.92	0.3524	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,192.44950	1,025.107	15.35	0.7292	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			206.94950	246.307	15.35	0.2708	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,185.21580	1,018.236	15.35	0.7267	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			209.71580	249.436	15.35	0.2733	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,034.99090	885.806	15.77	0.6669	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			279.49090	337.006	15.77	0.3331	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,199.71120	1,032.008	15.34	0.7317	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			204.21120	243.208	15.34	0.2683	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,139.82760	1,259.542	18.65	0.6156	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,744.09810	2,541.810	16.07	0.9463	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			34.89810	41.609	16.07	0.0537	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,601.57080	2,400.238	15.87	0.9365	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			42.37080	50.038	15.87	0.0635	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			897.67000	1,003.386	17.86	0.5556	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,002.51310	1,806.931	15.03	0.8749	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			93.31310	106.731	15.03	0.1251	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			642.61390	547.541	18.31	0.4090	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,033.41390	1,147.341	18.31	0.5910	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			599.02760	509.742	18.65	0.3844	5,097,423.00	10,000	34,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			0.00000	414.217	15.65	0.3420	12,426,516.00	30,000	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,100.53950	957.987	15.84	0.6366	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			391.33950	457.787	15.84	0.3634	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			938.50090	810.176	16.55	0.5629	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			549.30090	629.976	16.55	0.4371	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			706.87000	603.586	17.86	0.4444	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			111.91280	127.739	14.84	0.1461	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,843.64540	1,651.636	14.85	0.8506	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			114.44540	131.436	14.85	0.1494	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,188.78060	1,036.618	15.51	0.6724	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			329.58060	386.418	15.51	0.3276	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			0.00000	1,004.417	15.65	0.6580	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,878.62790	1,684.738	14.84	0.8569	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	13.99	Put			109.42790	124.538	14.84	0.1431	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,869.86330	1,676.118	14.83	0.8555	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			110.66330	125.918	14.83	0.1445	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,861.11280	1,667.939	14.84	0.8539	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,040.58340	1,850.013	14.75	0.8228	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			183.18340	204.813	14.75	0.1772	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,326.34720	1,183.941	15.87	0.6380	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			508.94720	578.741	15.87	0.3620	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			915.59710	1,010.839	17.44	0.4892	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,320.72820	1,179.227	15.89	0.6361	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			513.32820	584.027	15.89	0.3639	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,315.61200	1,174.535	15.91	0.6342	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			518.21200	589.335	15.91	0.3658	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,012.99710	896.039	17.44	0.5108	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,856.28820	1,680.682	15.16	0.7234	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			411.08820	455.982	15.16	0.2766	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,850.14870	1,674.665	15.17	0.7218	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			414.94870	459.965	15.17	0.2782	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,862.44790	1,686.714	15.14	0.7250	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			407.24790	452.014	15.14	0.2750	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,620.19300	1,710.749	19.01	0.5185	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,284.72430	1,161.834	19.02	0.4805	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,627.12430	1,717.934	19.02	0.5195	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,290.87240	1,167.467	18.99	0.4825	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,613.27240	1,703.567	18.99	0.5175	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,287.79300	1,164.649	19.01	0.4815	0.00	0	0
Total € / R Option												17,523,939.00	40,000	325,540
Total € / R												56,588,916.00	42,547	432,242
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.65900		9.66820			0.0000	9,659.00	1	9,812
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.77870		9.78870			0.0000	488,935.00	50	2,777
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.90260		9.91240			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.04060		10.05200			0.0000	0.00	0	0
Total AU\$ / R Future												498,594.00	51	12,589
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			656.13730	651.757	16.07	0.7453	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.06890	0.866	20.76	0.0029	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,419.04500	2,409.672	21.17	0.9978	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.84500	0.672	21.17	0.0022	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,369.15050	2,359.763	20.97	0.9975	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.95050	0.763	20.97	0.0025	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,319.26890	2,309.866	20.76	0.9971	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			485.85860	468.806	13.58	0.7282	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			117.65860	109.806	13.58	0.2718	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			309.29300	290.529	13.94	0.5495	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			241.09300	231.529	13.94	0.4505	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			124.33730	110.757	16.07	0.2547	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			526.69530	508.529	12.79	0.6475	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			227.99530	219.829	12.79	0.3525	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			521.16760	502.958	12.81	0.6429	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			232.46760	224.258	12.81	0.3571	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			515.68820	497.438	12.83	0.6384	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			236.98820	228.738	12.83	0.3616	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			450.20590	431.923	15.15	0.4688	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			627.80590	619.323	15.15	0.5312	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			446.89630	428.688	15.18	0.4659	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			634.49630	626.088	15.18	0.5341	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			453.54710	435.184	15.12	0.4717	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			621.14710	612.584	15.12	0.5283	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			736.45190	727.822	15.76	0.5105	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			585.29610	565.116	15.72	0.4942	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			723.29610	714.516	15.72	0.5058	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			581.86020	561.759	15.74	0.4919	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			729.86020	721.159	15.74	0.5081	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			578.45190	558.422	15.76	0.4895	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												498,594.00	51	13,192
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.21230		10.31630			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.38200		10.48850			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			258.58990	213.681	16.69	0.3856	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			432.28990	491.381	16.69	0.6144	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			255.32030	210.851	16.72	0.3814	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			439.02030	498.551	16.72	0.6186	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			252.09280	208.061	16.76	0.3773	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			445.79280	505.761	16.76	0.6227	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			658.71220	729.404	16.37	0.6156	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			342.85160	306.448	16.31	0.3900	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			644.35160	714.448	16.31	0.6100	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			340.01640	303.913	16.34	0.3872	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			651.51640	721.913	16.34	0.6128	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			337.21220	301.403	16.37	0.3844	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			13.96400		14.11380			0.0000	69,820.00	5	7,345
CHF / R	On	14/03/2016	Foreign Exchange Future			14.25620		14.40950			0.0000	0.00	0	1,531

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												69,820.00	5	8,876
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			440.09230	501.384	17.85	0.4946	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			549.30240	461.475	17.88	0.5022	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			445.50240	507.475	17.88	0.4978	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			558.51570	469.322	17.82	0.5087	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			434.71570	495.322	17.82	0.4913	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			553.89230	465.384	17.85	0.5054	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			554.18460	483.050	19.47	0.3826	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,134.68460	1,216.850	19.47	0.6174	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			551.60560	480.742	19.49	0.3809	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,142.10560	1,224.542	19.49	0.6191	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			549.04250	478.449	19.52	0.3793	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,149.54250	1,232.249	19.52	0.6207	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												69,820.00	5	8,876
CNH / R	On	11/12/2015	Foreign Exchange Future			2.08740		2.11760			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.10450		2.13560			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,343.87240	1,103.939	16.25	0.6980	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			267.87240	329.938	16.25	0.3020	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,494.38100	1,242.964	16.26	0.7405	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			218.38100	268.964	16.26	0.2595	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,417.36920	1,170.842	16.21	0.7200	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			241.36920	296.842	16.21	0.2800	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,370.64950	1,552.623	17.82	0.6009	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			793.57640	668.632	17.92	0.3860	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,437.57640	1,623.632	17.92	0.6140	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			761.81250	641.998	18.04	0.3734	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,505.81250	1,696.998	18.04	0.6266	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			826.64950	697.623	17.82	0.3991	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.04670		2.07430			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08660		2.11480			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,291.73240	1,110.036	20.34	0.6308	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			448.73240	543.036	20.34	0.3692	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,229.95580	1,055.494	20.44	0.6111	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			486.95580	588.494	20.44	0.3889	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,172.93520	1,003.036	20.54	0.5915	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			529.93520	636.036	20.54	0.4085	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			895.84080	796.544	18.28	0.4329	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,247.84080	1,430.544	18.28	0.5671	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			862.10150	766.737	18.42	0.4197	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,314.10150	1,500.737	18.42	0.5803	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			931.00360	827.646	18.15	0.4465	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,183.00360	1,361.646	18.15	0.5535	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			0.12490		0.12740			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12450		0.12710			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12480		0.12700			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			0.06390		0.06370			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06040		0.05970			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05750		0.05710			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	23/09/2015	Foreign Exchange Future			8.46390		8.50160			0.0000	50,783,400.00	6,000	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.53490		8.57180			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.62680		8.66440			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			8.72290		8.76140			0.0000	0.00	0	0
Total NZ\$ / R Future												50,783,400.00	6,000	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			51.86460	35.793	20.56	0.2519	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			180.26460	201.893	20.56	0.7481	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Call			0.00000	84.418	19.71	0.4777	675,340.00	8,000	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Put			0.00000	100.518	19.71	0.5223	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Call			0.00000	42.988	20.39	0.2909	343,903.20	8,000	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Put			0.00000	179.088	20.39	0.7091	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			69.97350	60.786	14.32	0.1917	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			588.17350	615.886	14.32	0.8083	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			68.62240	59.579	14.37	0.1883	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			596.82240	624.679	14.37	0.8117	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			67.30080	58.401	14.42	0.1849	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			605.50080	633.501	14.42	0.8151	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			201.38270	186.888	15.73	0.3199	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	14/03/2016	Foreign Exchange Option	9.14	Put			676.98270	700.089	15.73	0.6801	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			199.25850	184.895	15.76	0.3168	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			684.85850	708.095	15.76	0.6832	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			197.15940	182.925	15.80	0.3138	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			692.75940	716.125	15.80	0.6862	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			360.87310	337.357	15.33	0.4289	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			609.47310	624.457	15.33	0.5711	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			366.98910	343.131	15.27	0.4351	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			595.58910	610.231	15.27	0.5649	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			363.91760	340.229	15.30	0.4320	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			602.51760	617.329	15.30	0.5680	0.00	0	0
Total NZ\$ / R Option												1,019,243.20	16,000	24,000
Total NZ\$ / R												51,802,643.20	22,000	32,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13200		1.12960			0.0000	487,892.00	431	3,087
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13430		1.13190			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13710		1.13460			0.0000	0.00	0	0
Total QUANTO € / \$ Future												487,892.00	431	3,087
Total QUANTO € / \$												487,892.00	431	3,087
RAIN	On	11/12/2015	Foreign Exchange Future			23,795.57000		24,124.04000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.61850		9.72820			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
Total SGD / R												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,287.70020	931.236	42.80	0.5969	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			899.50020	652.736	42.80	0.4031	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,263.61250	906.817	41.73	0.5952	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			885.41250	638.317	41.73	0.4048	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,239.49920	882.376	40.67	0.5936	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			871.29920	623.876	40.67	0.4064	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.38000		4.40190			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.33190		4.35250			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			103.83880	94.253	16.60	0.3946	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			191.93880	204.253	16.60	0.6054	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			100.31680	90.978	16.64	0.3843	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			198.41680	210.978	16.64	0.6157	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			96.89500	87.800	16.68	0.3742	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			204.99500	217.800	16.68	0.6258	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			154.50160	145.239	17.42	0.4083	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			292.00160	303.339	17.42	0.5917	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			151.11230	142.018	17.45	0.4015	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			298.61230	310.118	17.45	0.5985	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			147.78860	138.861	17.48	0.3948	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			305.28860	316.961	17.48	0.6052	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			1.30440		1.32710			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.27800		1.30040			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,688
Total ZMW / R												0.00	0	7,688
Total Futures												769760456.50	58,075	1,031,061
Total Options												110350014.61	225,262	2,191,333
Grand Total:												880,110,471.11	283,337	3,222,394