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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/11/2015 Foreign Exchange Future			14.29240		14.20010			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.29480		14.20250			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			14.29960		14.20740			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.30950		14.21740			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.31200		14.22000			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.31460		14.22250			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.34540		14.25270			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.35320		14.26030			0.0000	580,730,472.00	40,460	621,551
\$ / R On 21/12/2015 Foreign Exchange Future			14.37950		14.28700			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.40140		14.30890			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.43970		14.34720			0.0000	0.00	0	47
\$ / R On 13/01/2016 Foreign Exchange Future			14.44250		14.35000			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.47940		14.38550			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.48450		14.39050			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.52040		14.42610			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.53850		14.44390			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.55410		14.45930			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.56460		14.46960			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.59330		14.49790			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.60110		14.50560			0.0000	156,202,567.80	10,698	86,308
\$ / R On 16/03/2016 Foreign Exchange Future			14.60630		14.51070			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Future			14.62460		14.52870			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.64020		14.54410			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.69240		14.59550			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.71330		14.61600			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.74980		14.65200			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.79450		14.69630			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.82100		14.72240			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.82890		14.73020			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.83950		14.74070			0.0000	7,419,750.00	500	34,036
\$ / R	On	28/06/2016	Foreign Exchange Future			14.87910		14.77980			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.95580		14.85560			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.99540		14.89470			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.03660		14.93560			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.06740		14.96600			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.07300		14.97150			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.09250		14.99080			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.10370		15.00190			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.12890		15.02670			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.20710		15.10410			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.29940		15.19620			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.34410		15.24150			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.35810		15.25560			0.0000	383,952.50	25	1,035
\$ / R	On	13/03/2017	Foreign Exchange Future			15.59290		15.49330			0.0000	0.00	0	0
Total \$ / R Future												744,736,742.30	51,683	759,866
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			850.95020	942.790	21.70	0.9965	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			0.85020	0.390	21.70	0.0035	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			801.27220	892.936	21.34	0.9953	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			1.17220	0.536	21.34	0.0047	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			1,050.33150	1,142.510	23.17	0.9990	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			0.23150	0.110	23.17	0.0010	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			853.57640	945.332	20.51	0.9955	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			1.07640	0.532	20.51	0.0045	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			1,032.84230	1,124.971	21.64	0.9985	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			0.34230	0.171	21.64	0.0015	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			476.73900	560.000	17.52	0.9362	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			19.33900	10.400	17.52	0.0638	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,068.28890	1,159.977	20.76	0.9972	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			0.88890	0.377	20.76	0.0028	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			555.09570	639.115	15.67	0.9449	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			17.69570	9.615	15.67	0.0551	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			302.10960	366.307	15.41	0.7946	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			74.70960	46.807	15.41	0.2054	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,420.00000	3,512.000	25.82	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	25.82	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			3,070.00100	3,162.000	28.52	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00100	0.000	28.52	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,590.63260	1,682.419	23.46	0.9978	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			44.25280	26.054	15.32	0.1252	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.10740	0.094	31.27	0.0004	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,230.10740	3,138.094	31.27	0.9996	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			795.29180	885.748	16.86	0.9781	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			5.29180	3.748	16.86	0.0219	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			16.14010	8.597	15.33	0.0493	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			514.79620	595.737	15.32	0.9265	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			24.79620	13.737	15.32	0.0735	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			983.13520	1,074.217	18.57	0.9874	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			3.13520	2.217	18.57	0.0126	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			414.25280	488.054	15.32	0.8748	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			3.21840	2.276	18.48	0.0129	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			893.98920	984.825	17.76	0.9837	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			3.98920	2.825	17.76	0.0163	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,371.24760	1,462.869	22.09	0.9954	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			1.24760	0.869	22.09	0.0046	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			586.14010	670.597	15.33	0.9507	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.63260	0.419	23.46	0.0022	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,291.48600	1,383.039	21.37	0.9944	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			1.48600	1.039	21.37	0.0056	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,191.86670	1,283.311	20.47	0.9928	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			1.86670	1.312	20.47	0.0072	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			973.21840	1,064.276	18.48	0.9871	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,095.13810	1,186.483	19.17	0.9898	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			2.63810	1.883	19.17	0.0102	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,913.43110	2,005.880	19.91	0.9979	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.73110	0.480	19.91	0.0021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			32.49740	33.128	18.96	0.0943	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,192.19740	1,099.928	18.96	0.9057	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			72.65340	78.415	17.44	0.2029	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			782.35340	695.215	17.44	0.7971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			3.08070	3.253	21.37	0.0112	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,242.78070	2,150.053	21.37	0.9888	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00620	0.008	32.11	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,509.70620	6,416.808	32.11	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			120.56690	133.320	16.67	0.3140	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			560.26690	480.120	16.67	0.6860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			25.04880	25.089	19.49	0.0730	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,334.74880	1,241.889	19.49	0.9270	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			16.04190	16.553	20.29	0.0494	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,555.74190	1,463.353	20.29	0.9506	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			218.46900	245.728	15.73	0.4983	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			328.16900	262.528	15.73	0.5017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			68.81280	73.845	17.53	0.1928	0.00	0	111,100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		808.51280	720.645	17.53	0.8072	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		40.15680	41.506	18.54	0.1158	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,079.85680	988.306	18.54	0.8842	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		259.28760	294.840	15.60	0.5613	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		268.98760	211.640	15.60	0.4387	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		109.85510	121.034	16.81	0.2906	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		599.55510	517.834	16.81	0.7094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		92.78390	101.499	17.07	0.2517	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		672.48390	588.299	17.07	0.7483	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		335.61330	381.395	15.46	0.6545	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		195.31330	148.195	15.46	0.3455	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		207.33500	232.969	15.82	0.4798	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		347.03500	279.769	15.82	0.5202	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		173.67760	194.336	16.10	0.4202	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		413.37760	341.136	16.10	0.5798	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		382.30300	433.346	15.39	0.7021	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		162.00300	120.146	15.39	0.2979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		254.94120	289.580	15.61	0.5550	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		274.64120	216.380	15.61	0.4450	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		246.42800	279.253	15.63	0.5423	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		286.12800	226.053	15.63	0.4577	2,712,632.40	12,000	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		459.63960	518.457	15.28	0.7683	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		119.33960	85.257	15.28	0.2317	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		292.87270	333.448	15.54	0.6052	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		232.57270	180.248	15.54	0.3948	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		272.98160	311.002	15.57	0.5802	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		252.68160	197.802	15.57	0.4198	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		523.17570	587.549	15.19	0.8128	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		92.87570	64.349	15.19	0.1872	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		376.25250	426.638	15.40	0.6962	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		165.95250	123.438	15.40	0.3038	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		352.66000	400.414	15.43	0.6726	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		182.36000	137.214	15.43	0.3274	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		638.75890	711.491	15.06	0.8756	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		58.45890	38.291	15.06	0.1244	382,907.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		407.11990	460.782	15.35	0.7249	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		146.81990	107.582	15.35	0.2751	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		400.82410	453.835	15.36	0.7192	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		150.52410	110.635	15.36	0.2808	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		671.44230	746.511	15.06	0.8890	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		51.14230	33.311	15.06	0.1110	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		515.89180	579.664	15.20	0.8081	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		95.59180	66.464	15.20	0.1919	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		466.47090	525.920	15.27	0.7735	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		116.17090	82.720	15.27	0.2265	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		704.83790	783.069	15.21	0.8994	0.00	0	1,300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		44.53790	29.869	15.21	0.1006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		606.82530	677.461	15.09	0.8603	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		66.52530	44.261	15.09	0.1397	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		545.35730	611.504	15.17	0.8266	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		85.05730	58.304	15.17	0.1734	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		792.54260	875.885	15.59	0.9217	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		32.24260	22.685	15.59	0.0783	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		663.20370	737.439	15.03	0.8863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		52.90370	34.239	15.03	0.1137	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		655.00920	728.750	15.04	0.8828	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		54.70920	35.550	15.04	0.1172	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		902.93390	989.440	16.04	0.9425	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		22.63390	16.240	16.04	0.0575	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		688.05420	764.745	15.14	0.8944	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		47.75420	31.545	15.14	0.1056	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		679.72630	755.616	15.10	0.8917	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		49.42630	32.416	15.10	0.1083	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		968.61340	1,056.541	16.30	0.9521	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		18.31340	13.341	16.30	0.0479	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		774.46050	857.174	15.51	0.9177	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		34.16050	23.974	15.51	0.0823	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		713.29330	792.263	15.25	0.9019	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		42.99330	29.063	15.25	0.0981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,054.17000	1,143.543	16.64	0.9622	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		13.87000	10.343	16.64	0.0378	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		884.32850	970.375	15.96	0.9394	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		24.02850	17.175	15.96	0.0606	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		847.35490	932.403	15.81	0.9328	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		27.05490	19.203	15.81	0.0672	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,102.15460	1,192.174	16.82	0.9670	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		11.85460	8.974	16.82	0.0330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		959.18040	1,046.922	16.26	0.9508	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		18.88040	13.722	16.26	0.0492	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		921.61340	1,008.554	16.11	0.9454	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		21.31340	15.354	16.11	0.0546	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,218.37360	1,309.571	17.27	0.9761	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		8.07360	6.371	17.27	0.0239	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,025.52650	1,114.461	16.52	0.9591	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		15.22650	11.261	16.52	0.0409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		997.00430	1,085.458	16.41	0.9557	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		16.70430	12.258	16.41	0.0443	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,404.60870	1,496.866	17.96	0.9859	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		4.30870	3.666	17.96	0.0141	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,073.32830	1,162.973	16.71	0.9642	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		13.02830	9.773	16.71	0.0358	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,063.74290	1,153.254	16.67	0.9632	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		13.44290	10.054	16.67	0.0368	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,493.60020	1,585.983	18.26	0.9892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		3.30020	2.783	18.26	0.0108	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,169.78660	1,260.551	17.08	0.9727	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		9.48660	7.350	17.08	0.0273	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,121.42740	1,211.677	16.90	0.9687	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		11.12740	8.477	16.90	0.0313	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,662.30830	1,754.845	18.83	0.9935	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		2.00830	1.645	18.83	0.0065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,365.22720	1,457.341	17.83	0.9842	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		4.92720	4.141	17.83	0.0158	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,267.15940	1,358.721	17.46	0.9792	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		6.85940	5.521	17.46	0.0208	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,702.08650	1,794.652	18.96	0.9942	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		1.78650	1.452	18.96	0.0058	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,463.90210	1,556.251	18.16	0.9882	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		3.60210	3.051	18.16	0.0118	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,414.46710	1,506.756	18.00	0.9863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		4.16710	3.556	18.00	0.0137	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,080.88720	2,173.638	20.23	0.9982	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.58720	0.438	20.23	0.0018	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,562.99020	1,655.443	18.50	0.9912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		2.69020	2.243	18.50	0.0088	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,503.50530	1,595.899	18.30	0.9895	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		3.20530	2.699	18.30	0.0105	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,160.76460	2,253.539	20.49	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.46460	0.339	20.49	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,692.13950	1,784.698	18.93	0.9940	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		1.83950	1.498	18.93	0.0060	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,682.19420	1,774.745	18.90	0.9938	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		1.89420	1.546	18.90	0.0062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,310.59940	2,403.409	20.99	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.29940	0.209	20.99	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,060.92270	2,153.666	20.16	0.9981	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.62270	0.466	20.16	0.0019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,761.79890	1,854.404	19.16	0.9952	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		1.49890	1.204	19.16	0.0048	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,510.46670	2,603.310	21.66	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.16670	0.109	21.66	0.0005	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,110.83790	2,203.598	20.33	0.9983	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.53790	0.398	20.33	0.0017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,100.85380	2,193.611	20.29	0.9983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.55380	0.411	20.29	0.0017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,860.35980	2,953.241	23.08	0.9998	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.05980	0.041	23.08	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,260.64660	2,353.446	20.83	0.9990	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.34660	0.246	20.83	0.0010	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,220.68970	2,313.480	20.69	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.38970	0.280	20.69	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,310.32940	3,403.220	25.71	0.9999	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.02940	0.020	25.71	0.0001	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,460.49300	2,553.329	21.49	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.19300	0.129	21.49	0.0005	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,360.55860	2,453.378	21.16	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.25860	0.178	21.16	0.0008	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,060.34340	3,153.230	24.25	0.9999	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.04340	0.030	24.25	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,660.40740	2,753.267	22.16	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.10740	0.067	22.16	0.0003	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,650.41060	2,743.269	22.12	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.11060	0.069	22.12	0.0003	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,060.30010	5,153.200	30.98	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00010	0.000	30.98	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,010.30010	5,103.200	30.98	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00010	0.000	30.98	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,260.33170	3,353.222	25.42	0.9999	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.03170	0.022	25.42	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,110.30000	5,203.200	30.98	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	30.98	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		1.43250	1.376	24.64	0.0039	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,584.43250	3,491.876	24.64	0.9961	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,147.17460	3,239.605	23.37	0.9996	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.17460	0.105	23.37	0.0004	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,137.17920	3,229.608	23.34	0.9996	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.17920	0.108	23.34	0.0004	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		370.89840	415.496	15.39	0.6350	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		233.89840	185.996	15.39	0.3650	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,487.07120	3,579.544	24.53	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.07120	0.044	24.53	0.0002	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		865.68680	943.031	14.96	0.8908	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		56.78680	41.631	14.96	0.1092	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		549.18630	606.564	15.19	0.7425	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		160.28630	125.164	15.19	0.2575	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		694.50560	756.628	15.07	0.7783	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		147.30560	116.928	15.07	0.2217	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,437.78220	1,526.439	15.33	0.9626	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		17.78220	13.939	15.33	0.0374	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		982.31260	1,058.409	15.18	0.8521	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		96.81260	79.009	15.18	0.1479	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		390.98680	426.382	16.19	0.5145	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		485.48680	426.982	16.19	0.4855	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		196.74400	213.754	17.77	0.2994	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			971.24400	894.354	17.77	0.7006	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,444.44790	1,533.796	15.43	0.9451	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			28.94790	24.396	15.43	0.0549	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,316.53960	1,401.823	15.18	0.9291	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			41.03960	32.423	15.18	0.0709	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			168.31680	182.072	18.16	0.2613	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,102.81680	1,022.672	18.16	0.7387	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,589.85590	2,682.941	19.05	0.9918	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			4.35590	3.541	19.05	0.0082	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			807.58190	875.126	15.24	0.7835	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			157.08190	130.626	15.24	0.2165	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			497.84130	543.608	15.92	0.5983	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			367.34130	319.108	15.92	0.4017	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,831.48010	2,924.983	19.42	0.9907	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			5.38010	4.583	19.42	0.0093	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			203.49430	220.967	18.47	0.2783	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,177.39430	1,100.567	18.47	0.7217	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			765.17560	826.322	15.54	0.7152	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			251.27560	217.822	15.54	0.2848	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			0.00000	610.564	16.09	0.5946	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			0.00000	372.064	16.09	0.4054	37,206.42	100	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			0.00000	363.938	17.30	0.4071	36,393.76	100	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			0.00000	735.438	17.30	0.5929	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			200.49390	216.241	18.96	0.2557	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,381.19390	1,302.141	18.96	0.7443	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,668.27990	2,761.875	18.40	0.9852	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			8.97990	7.775	18.40	0.0148	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,090.12310	1,166.796	15.33	0.8303	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			130.82310	112.696	15.33	0.1697	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			377.15290	407.729	17.14	0.4342	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			757.85290	693.629	17.14	0.5658	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			808.83120	870.420	15.50	0.7180	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			259.23120	225.820	15.50	0.2820	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			472.53340	509.493	16.58	0.5074	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			602.93340	544.893	16.58	0.4926	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,999.39300	2,091.214	16.38	0.9526	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			31.49300	27.914	16.38	0.0474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			24.80550	29.491	29.09	0.0324	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,749.20550	5,658.391	29.09	0.9676	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,459.63200	3,554.724	19.76	0.9936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			4.03200	3.624	19.76	0.0064	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			122.46800	130.968	21.36	0.1479	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,366.86800	2,279.868	21.36	0.8521	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,962.50990	3,057.328	18.15	0.9886	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			6.90990	6.228	18.15	0.0114	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,912.89630	3,007.678	17.99	0.9879	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	11.60	Put			7.29630	6.578	17.99	0.0121	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			0.00000	194.443	19.91	0.2139	97,221.45	500	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			0.00000	1,703.343	19.91	0.7861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			177.12700	189.487	20.00	0.2089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,821.52700	1,738.387	20.00	0.7911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			142.23070	152.118	20.79	0.1704	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,136.63070	2,051.018	20.79	0.8296	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			321.46420	344.631	18.02	0.3535	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,085.86420	1,013.531	18.02	0.6465	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			255.38040	273.378	18.75	0.2900	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,349.78040	1,272.278	18.75	0.7100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			230.58660	246.782	19.09	0.2650	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,474.98660	1,395.682	19.09	0.7350	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			420.41700	450.963	17.23	0.4394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			814.81700	749.863	17.23	0.5606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			382.38120	410.155	17.51	0.4075	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			906.78120	839.055	17.51	0.5925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			326.04840	349.642	17.97	0.3577	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			1,070.44840	998.542	17.97	0.6423	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			527.49450	565.756	16.58	0.5223	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			611.89450	554.656	16.58	0.4777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			486.67980	521.947	16.81	0.4919	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			681.07980	620.847	16.81	0.5081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			469.18420	503.217	16.91	0.4784	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			713.58420	652.117	16.91	0.5216	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			698.78910	750.418	15.96	0.6328	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			403.18910	359.318	15.96	0.3672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			649.19120	697.487	16.12	0.6033	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			453.59120	406.387	16.12	0.3967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			563.36690	605.521	16.43	0.5480	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			557.76690	504.421	16.43	0.4520	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			813.34700	872.079	15.61	0.6947	87,207.93	100	1,550
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			307.74700	270.979	15.61	0.3053	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			757.01130	812.354	15.78	0.6653	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			351.41130	311.254	15.78	0.3347	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			703.92160	755.888	15.94	0.6358	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			398.32160	354.788	15.94	0.3642	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			970.55520	1,039.562	15.35	0.7637	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			214.95520	188.462	15.35	0.2363	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			963.56730	1,032.261	15.36	0.7612	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			217.96730	191.161	15.36	0.2388	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			848.72830	909.488	15.52	0.7121	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			283.12830	248.388	15.52	0.2879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,154.30760	1,230.595	15.32	0.8229	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			148.70760	129.495	15.32	0.1771	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,116.19980	1,191.123	15.32	0.8118	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			160.59980	140.023	15.32	0.1882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,056.61530	1,129.257	15.34	0.7932	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			181.01530	158.157	15.34	0.2068	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,480.97570	1,567.685	15.35	0.8966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			75.37570	66.585	15.35	0.1034	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,395.93690	1,479.326	15.27	0.8815	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			90.33690	78.226	15.27	0.1185	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,345.93350	1,428.053	15.28	0.8709	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			100.33350	86.953	15.28	0.1291	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,809.52770	1,900.375	15.94	0.9357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			43.92770	39.275	15.94	0.0643	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,753.56120	1,844.071	15.84	0.9302	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			47.96120	42.971	15.84	0.0698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,615.16020	1,704.719	15.59	0.9148	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			59.56020	53.619	15.59	0.0852	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,412.37360	2,505.702	16.99	0.9742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			16.77360	14.602	16.99	0.0258	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,266.83420	2,359.720	16.74	0.9676	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			21.23420	18.620	16.74	0.0324	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,988.71160	2,080.498	16.26	0.9506	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			33.11160	29.398	16.26	0.0494	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,480.60480	2,574.115	17.10	0.9768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			15.00480	13.015	17.10	0.0232	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,470.84630	2,564.331	17.09	0.9765	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			15.24630	13.232	17.09	0.0235	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,461.09150	2,554.551	17.07	0.9761	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			15.49150	13.451	17.07	0.0239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,607.77030	2,701.583	17.32	0.9811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			12.17030	10.483	17.32	0.0189	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,568.58440	2,662.309	17.25	0.9798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			12.98440	11.209	17.25	0.0202	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,519.67320	2,613.282	17.17	0.9782	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			14.07320	12.182	17.17	0.0218	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,715.77010	2,809.806	17.50	0.9841	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			10.17010	8.706	17.50	0.0159	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,686.28310	2,780.261	17.45	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			10.68310	9.161	17.45	0.0167	0.00	0	1,204
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			520.23310	557.522	16.69	0.5129	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			639.53310	581.222	16.69	0.4871	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,287.88290	1,368.101	15.31	0.8547	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			117.18290	101.801	15.31	0.1453	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,059.38400	1,131.193	15.35	0.7816	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			200.68400	176.593	15.35	0.2184	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			428.73580	458.658	17.36	0.4320	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			870.03580	804.058	17.36	0.5680	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			370.93250	395.850	17.91	0.3762	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,076.83250	1,005.650	17.91	0.6238	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			236.06280	251.373	19.45	0.2540	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,651.96280	1,571.173	19.45	0.7460	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,755.05490	2,850.043	17.01	0.9828	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			10.95490	9.843	17.01	0.0172	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,205.14060	1,281.895	15.28	0.8186	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			161.04060	141.695	15.28	0.1814	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			952.38010	1,011.584	15.44	0.7079	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			326.88010	289.184	15.44	0.2921	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			389.33290	413.017	18.21	0.3656	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,213.83290	1,140.617	18.21	0.6344	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,299.20370	1,376.335	15.25	0.8128	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			183.20370	163.035	15.25	0.1872	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			360.23970	381.170	18.69	0.3330	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,404.23970	1,327.870	18.69	0.6670	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			256.47750	271.092	19.99	0.2459	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,930.47750	1,847.791	19.99	0.7541	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,828.57390	2,925.584	16.35	0.9801	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			12.57390	12.284	16.35	0.0199	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			858.48500	909.095	15.93	0.6351	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			486.48500	439.295	15.93	0.3649	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			430.41240	454.243	18.32	0.3721	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,288.41240	1,214.443	18.32	0.6279	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,916.57480	3,015.231	16.70	0.9716	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			20.27480	20.731	16.70	0.0284	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,402.35160	1,479.730	15.28	0.8084	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			206.05160	185.230	15.28	0.1916	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			356.43920	373.242	19.57	0.2983	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,790.13920	1,708.742	19.57	0.7017	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			274.03460	286.891	20.65	0.2349	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,277.73460	2,192.391	20.65	0.7651	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,562.62600	2,659.483	16.20	0.9512	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			40.22600	38.483	16.20	0.0488	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			524.49290	550.167	18.20	0.4072	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,252.09290	1,179.167	18.20	0.5928	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,603.43900	1,687.723	15.23	0.8428	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			163.23900	148.823	15.23	0.1572	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,595.25630	1,679.350	15.22	0.8414	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			165.05630	150.450	15.22	0.1586	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,587.52090	1,670.994	15.21	0.8399	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			167.32090	152.094	15.21	0.1601	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,615.78610	1,700.141	15.22	0.8425	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			165.08610	150.641	15.22	0.1575	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,607.60920	1,691.774	15.21	0.8411	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			166.90920	152.274	15.21	0.1589	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,457.36750	1,534.726	15.26	0.8073	0.00	0	53,633

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			216.66750	195.226	15.26	0.1927	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,435.60320	1,512.210	15.28	0.8018	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			224.90320	202.710	15.28	0.1982	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,690.09050	1,776.074	15.30	0.8550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			149.39050	136.574	15.30	0.1450	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			679.31800	712.916	17.36	0.4942	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			938.61800	873.416	17.36	0.5058	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			381.83210	398.385	19.70	0.3021	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,871.13210	1,788.885	19.70	0.6979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,599.88420	1,683.421	15.20	0.8396	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			169.18420	153.921	15.20	0.1604	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			297.52240	310.002	20.77	0.2406	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,366.82240	2,280.502	20.77	0.7594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			283.22220	294.952	20.99	0.2297	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,472.52220	2,385.452	20.99	0.7703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			703.36210	738.330	17.23	0.5079	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			892.66210	828.830	17.23	0.4921	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			268.76320	279.737	21.22	0.2187	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,588.06320	2,500.237	21.22	0.7813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			198.15230	201.187	23.83	0.1543	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,627.45230	3,531.687	23.83	0.8457	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			334.84770	349.309	20.26	0.2684	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,124.14770	2,039.809	20.26	0.7316	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,621.02200	2,718.057	16.23	0.9520	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			40.32200	38.557	16.23	0.0480	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,937.46310	2,027.892	15.56	0.8904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			106.76310	98.392	15.56	0.1096	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,859.47210	1,948.647	15.48	0.8802	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			118.77210	109.147	15.48	0.1198	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,506.77030	1,583.209	15.26	0.8065	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			226.97030	204.109	15.26	0.1935	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			356.96860	371.234	20.38	0.2727	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,197.16860	2,112.134	20.38	0.7273	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			302.54860	314.031	21.13	0.2338	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,562.74860	2,474.931	21.13	0.7662	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,007.73390	3,107.077	16.69	0.9657	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			27.93390	27.977	16.69	0.0343	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,597.89100	1,675.493	15.26	0.8057	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			242.29100	219.693	15.26	0.1943	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			353.12880	365.248	21.18	0.2504	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,627.52880	2,539.448	21.18	0.7496	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			316.78500	327.096	21.73	0.2257	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,911.18500	2,821.296	21.73	0.7743	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,089.85510	3,189.921	16.61	0.9614	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			34.25510	34.121	16.61	0.0386	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,302.52110	2,397.026	15.77	0.9008	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	11/08/2016	Foreign Exchange Option	12.70	Put			107.82110	101.626	15.77	0.0992	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			695.95600	723.882	18.32	0.4452	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,321.25600	1,248.482	18.32	0.5548	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			350.77630	360.747	22.03	0.2310	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,115.17630	3,024.147	22.03	0.7690	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			328.09870	337.083	22.41	0.2164	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,322.49870	3,230.483	22.41	0.7836	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,176.05170	3,276.192	16.48	0.9581	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			40.45170	39.592	16.48	0.0419	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,691.01370	1,771.305	15.29	0.8056	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			255.41370	234.705	15.29	0.1944	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,588.51540	1,661.151	15.39	0.7742	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			322.51540	293.751	15.39	0.2258	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			368.57510	378.926	22.06	0.2363	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,142.57510	3,051.526	22.06	0.7637	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			362.32760	372.414	22.16	0.2324	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,196.32760	3,105.014	22.16	0.7676	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,725.42830	1,805.805	15.26	0.8063	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			259.42830	238.405	15.26	0.1937	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,542.75110	1,613.474	15.48	0.7607	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			351.25110	320.474	15.48	0.2393	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			424.13360	436.794	21.32	0.2693	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,752.63360	2,663.794	21.32	0.7307	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,917.28040	2,004.001	15.41	0.8338	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			216.48040	201.501	15.41	0.1662	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,909.30820	1,995.873	15.40	0.8326	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			218.50820	203.373	15.40	0.1674	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,901.35050	1,987.759	15.40	0.8313	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			220.55050	205.259	15.40	0.1687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			422.46940	434.448	21.61	0.2620	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,920.56940	2,830.748	21.61	0.7380	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			399.14900	410.088	21.94	0.2480	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,097.24900	3,006.388	21.94	0.7520	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,929.35960	2,016.089	15.39	0.8341	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			217.45960	202.389	15.39	0.1659	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,921.38570	2,007.963	15.38	0.8328	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			219.48570	204.263	15.38	0.1672	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,913.42970	1,999.847	15.38	0.8316	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			221.52970	206.147	15.38	0.1684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,969.43010	2,056.930	15.41	0.8403	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			207.53010	193.230	15.41	0.1597	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			373.22720	373.686	22.87	0.2215	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,596.52720	3,494.786	22.87	0.7785	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			367.91350	368.116	23.35	0.2157	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,751.21350	3,649.216	23.35	0.7843	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,272.45150	3,372.869	16.25	0.9560	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	28/09/2016	Foreign Exchange Option	11.80	Put		45.75150	43.969	16.25	0.0440	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,795.43370	1,878.661	15.33	0.8063	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		268.73370	249.761	15.33	0.1937	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		406.06180	406.153	24.45	0.2181	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,151.96180	4,049.053	24.45	0.7819	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,353.97150	3,456.198	16.20	0.9535	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		49.87150	49.098	16.20	0.0465	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,883.68930	1,966.806	15.31	0.8079	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		279.58930	259.706	15.31	0.1921	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		408.09370	408.281	24.22	0.2205	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,073.99370	3,971.181	24.22	0.7795	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,451.21090	3,554.045	16.13	0.9512	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		55.01090	54.646	16.13	0.0488	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,992.30550	2,072.140	15.36	0.8092	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		296.10550	272.740	15.36	0.1908	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		444.46750	448.514	25.67	0.2198	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,648.26750	4,549.114	25.67	0.7802	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,739.27020	2,832.334	15.55	0.8988	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		137.77020	128.234	15.55	0.1012	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,730.69450	2,823.638	15.55	0.8980	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		139.19450	129.538	15.55	0.1020	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,722.12990	2,814.954	15.55	0.8971	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		140.62990	130.854	15.55	0.1029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,201.05350	2,286.505	15.40	0.8329	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		255.45350	238.405	15.40	0.1671	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		2,054.03820	2,136.412	15.34	0.8108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		298.43820	278.312	15.34	0.1892	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		459.89360	483.532	26.55	0.2230	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,005.77250	4,926.573	26.55	0.7803	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,514.89010	3,615.122	16.02	0.9505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		59.29010	57.022	16.02	0.0495	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		4,954.29360	4,875.432	26.55	0.7770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,216.81060	2,302.565	15.40	0.8351	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		251.21060	234.465	15.40	0.1649	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,208.92550	2,294.529	15.40	0.8340	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		253.32550	236.429	15.40	0.1660	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		451.37250	474.673	26.55	0.2197	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,380.62090	1,418.269	18.10	0.5725	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,227.32090	1,165.369	18.10	0.4275	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,377.16350	1,414.667	18.12	0.5713	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,233.86350	1,171.767	18.12	0.4287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,373.71250	1,411.079	18.14	0.5701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,240.41250	1,178.179	18.14	0.4299	0.00	0	0
Total \$ / R Option											3,353,568.96	22,800	2,121,184

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												748,090,311.26	74,483	2,881,050
\$ / R MAXI On	11/12/2015	Foreign Exchange Future				14.35320		14.26030			0.0000	1,507,086.00	105	861
\$ / R MAXI On	14/03/2016	Foreign Exchange Future				14.60110		14.50560			0.0000	438,033.00	30	189
\$ / R MAXI On	13/06/2016	Foreign Exchange Future				14.83950		14.74070			0.0000	0.00	0	199
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				15.10370		15.00190			0.0000	0.00	0	55
Total \$ / R MAXI Future												1,945,119.00	135	1,304
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				22.34130	15.149	21.33	0.0006	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			240,053.00500		249,335.648	21.29	0.9993	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			23.00500		15.648	21.29	0.0007	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			242,051.69680		251,334.666	21.36	0.9994	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			21.69680		14.666	21.36	0.0006	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			241,052.34130		250,335.149	21.33	0.9994	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			214,156.36590		223,399.892	16.52	0.9608	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			2,596.36590		2,289.892	16.52	0.0392	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			213,196.48300		222,436.286	16.51	0.9602	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			2,636.48300		2,326.286	16.51	0.0398	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			212,237.17090		221,473.209	16.49	0.9596	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			2,677.17090		2,363.209	16.49	0.0404	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			150,151.20240		158,033.234	15.22	0.8181	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			20,081.20240		18,083.234	15.22	0.1819	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			149,409.85750		157,268.065	15.23	0.8163	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			20,339.85750		18,318.065	15.23	0.1837	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			148,670.74600		156,504.693	15.23	0.8146	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			20,600.74600		18,554.693	15.23	0.1854	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			97,536.46740		101,210.637	17.39	0.5474	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			98,346.46740		91,840.637	17.39	0.4526	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			98,263.10470		101,960.762	17.35	0.5507	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			97,073.10470		90,590.762	17.35	0.4493	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			97,907.77890		101,584.816	17.37	0.5490	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			97,717.77890		91,214.816	17.37	0.4510	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,945,119.00	135	1,304
£ / R	On	11/12/2015	Foreign Exchange Future			21.85110		21.65090			0.0000	78,248,789.10	3,581	40,741
£ / R	On	12/01/2016	Foreign Exchange Future			22.94110		22.72660			0.0000	0.00	0	2
£ / R	On	14/03/2016	Foreign Exchange Future			22.23240		22.02830			0.0000	222,324.00	10	9,772
£ / R	On	13/06/2016	Foreign Exchange Future			22.60160		22.39330			0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future			22.96780		22.75430			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			23.01590		22.80230			0.0000	0.00	0	200
Total £ / R Future												78,471,113.10	3,591	50,715
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,781.41470	3,981.388	22.70	0.9993	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.51470	0.288	22.70	0.0007	0.00	0	830

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,491.83130	3,691.651	22.19	0.9986	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.93130	0.551	22.19	0.0014	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,162.70530	3,362.230	21.61	0.9972	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		1.80530	1.130	21.61	0.0028	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,152.74150	3,352.255	21.59	0.9972	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		1.84150	1.155	21.59	0.0028	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,142.77830	3,342.280	21.58	0.9971	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		1.87830	1.180	21.58	0.0029	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,261.24200	2,458.421	20.01	0.9837	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		10.34200	7.321	20.01	0.0163	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,672.26460	1,869.005	18.10	0.9608	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		21.36460	17.905	18.10	0.0392	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,555.48160	1,751.850	17.60	0.9544	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		24.58160	20.750	17.60	0.0456	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,448.96360	1,644.922	17.14	0.9474	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		28.06360	23.822	17.14	0.0526	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,352.66390	1,548.175	16.72	0.9400	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		31.76390	27.075	16.72	0.0600	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		973.46790	1,148.716	14.95	0.8940	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		72.56790	47.616	14.95	0.1060	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		957.19900	1,131.106	14.96	0.8897	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		76.29900	50.006	14.96	0.1103	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		925.07450	1,096.282	14.98	0.8805	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		84.17450	55.182	14.98	0.1195	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		643.65710	781.057	15.18	0.7669	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		192.75710	129.957	15.18	0.2331	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		552.06010	673.681	15.25	0.7126	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		251.16010	172.581	15.25	0.2874	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		470.04460	575.138	15.33	0.6541	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		319.14460	224.038	15.33	0.3459	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		327.82680	396.181	15.49	0.5217	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		496.92680	365.081	15.49	0.4783	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		52.10300	56.800	17.19	0.1128	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,601.20300	1,405.700	17.19	0.8872	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,706.12030	1,898.750	14.64	0.9244	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		69.52030	47.650	14.64	0.0756	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,904.58380	3,100.755	16.84	0.9400	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		66.28380	58.355	16.84	0.0600	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,895.01670	3,091.129	16.81	0.9396	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		66.71670	58.729	16.81	0.0604	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,885.45090	3,081.506	16.79	0.9392	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		67.15090	59.106	16.79	0.0608	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,223.25410	2,391.860	15.23	0.8157	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		319.95410	280.260	15.23	0.1843	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,215.68660	2,384.036	15.23	0.8146	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		322.38660	282.436	15.23	0.1854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,208.12740	2,376.228	15.23	0.8135	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			324.82740	284.628	15.23	0.1865	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,162.19480	2,333.517	15.73	0.7363	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,084.27500	1,003.478	16.16	0.3884	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			597.95380	650.368	19.51	0.2814	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,693.65380	3,532.568	19.51	0.7186	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			607.89480	565.717	15.73	0.2637	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,577.79680	1,711.074	16.15	0.6140	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,073.49680	993.274	16.15	0.3860	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,573.18330	1,706.174	16.16	0.6128	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,078.88330	998.374	16.16	0.3872	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,568.57500	1,701.278	16.16	0.6116	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,320.82520	1,434.462	16.77	0.5338	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,508.52520	1,408.562	16.77	0.4662	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,317.17460	1,430.459	16.78	0.5327	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,514.87460	1,414.559	16.78	0.4673	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,313.54360	1,426.551	16.79	0.5316	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,521.24360	1,420.651	16.79	0.4684	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												78,471,113.10	3,591	175,423
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11689		0.11594			0.0000	0.00	0	8,140
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11922		0.11823			0.0000	0.00	0	1,231
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12152		0.12053			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,371
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,594.11330	2,688.810	24.09	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.01330	0.010	24.09	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,595.09390	1,689.532	20.72	0.9965	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.99390	0.732	20.72	0.0035	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			618.51240	703.906	14.75	0.9307	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			24.41240	15.107	14.75	0.0693	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			375.27930	417.518	16.46	0.4917	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			551.87930	496.018	16.46	0.5083	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,833.34180	1,930.737	15.45	0.9775	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			9.94180	9.237	15.45	0.0225	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			941.24270	1,022.694	15.31	0.8288	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			117.84270	101.195	15.31	0.1712	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			347.78980	375.700	18.81	0.3460	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,295.08980	1,223.400	18.81	0.6540	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,229.13220	1,312.019	15.74	0.8124	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			176.43220	159.719	15.74	0.1876	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			648.72190	698.174	16.79	0.5645	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			596.02190	545.874	16.79	0.4355	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,371
€ / R	On	11/12/2015	Foreign Exchange Future			15.47350		15.32820			0.0000	80,849,037.50	5,225	96,552
€ / R	On	29/12/2015	Foreign Exchange Future			15.53440		15.39020			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.62600		15.47940			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.63290		15.48640			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.78160		15.63310			0.0000	473,448.00	30	29,052
€ / R	On	13/06/2016	Foreign Exchange Future			16.08410		15.93250			0.0000	8,042,050.00	500	539
€ / R	On	19/09/2016	Foreign Exchange Future			16.42970		16.27540			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.75870		16.60310			0.0000	0.00	0	3,000
Total € / R Future												89,364,535.50	5,755	129,643
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			160.16050	106.771	15.74	0.2537	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			305.49420	375.362	15.84	0.6139	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			267.29420	191.862	15.84	0.3861	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			142.86760	93.708	15.72	0.2300	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			474.41960	569.723	15.72	0.7653	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			146.21960	96.223	15.72	0.2347	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			33.59050	38.899	17.91	0.1061	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,205.39050	1,065.399	17.91	0.8939	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			448.36050	540.271	15.74	0.7463	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			8.20640	5.869	18.65	0.0194	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,309.86720	1,451.534	18.15	0.9738	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			11.66720	8.034	18.15	0.0262	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			131.94320	162.148	16.50	0.3452	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			583.74320	468.648	16.50	0.6548	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			481.06760	577.208	15.72	0.7700	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			7.15600	5.145	18.81	0.0171	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,051.90740	1,188.899	17.13	0.9513	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			23.70740	15.399	17.13	0.0487	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			467.82350	562.284	15.72	0.7606	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			149.62350	98.784	15.72	0.2394	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,436.40640	1,579.369	18.65	0.9806	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,378.21700	4,523.513	31.55	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.01700	0.014	31.55	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,279.24310	2,424.093	21.37	0.9979	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1.04310	0.593	21.37	0.0021	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,485.35600	1,628.645	18.81	0.9829	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			230.89190	279.049	15.91	0.4376	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			540.69190	444.649	15.91	0.5624	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			394.36680	471.914	15.50	0.6184	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			304.16680	237.514	15.50	0.3816	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			983.23510	1,102.860	15.07	0.8473	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			113.83510	86.860	15.07	0.1527	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			975.34980	1,094.573	15.07	0.8449	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			115.94980	88.573	15.07	0.1551	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			967.49380	1,086.312	15.07	0.8425	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			118.09380	90.312	15.07	0.1575	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			804.26110	911.551	15.08	0.7835	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			174.86110	135.550	15.08	0.2165	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			756.46250	860.111	15.13	0.7619	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			197.06250	154.111	15.13	0.2381	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			629.86050	720.927	15.43	0.6828	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			293.46050	238.027	15.43	0.3172	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			439.91290	510.264	15.72	0.5541	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			473.51290	397.364	15.72	0.4459	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			461.90470	518.926	16.32	0.4742	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			778.80470	687.326	16.32	0.5258	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,605.21910	2,750.095	17.69	0.9714	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			22.11910	18.495	17.69	0.0286	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,459.71900	2,603.927	17.38	0.9657	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			26.61900	22.327	17.38	0.0343	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			945.56300	1,048.980	15.23	0.7418	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			272.46300	227.380	15.23	0.2582	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,841.61210	1,981.253	16.00	0.9268	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			58.51210	49.653	16.00	0.0732	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			356.09170	400.752	16.86	0.3893	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,022.99170	919.152	16.86	0.6107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,675.55140	1,813.254	15.62	0.9104	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			72.45140	61.654	15.62	0.0896	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			445.11950	500.243	16.40	0.4614	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			812.01950	718.644	16.40	0.5386	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			398.18930	447.886	16.63	0.4244	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			915.08930	816.286	16.63	0.5756	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,712.20440	1,850.370	15.70	0.9143	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			69.10440	58.770	15.70	0.0857	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			889.31650	987.515	15.29	0.7188	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			306.21650	255.915	15.29	0.2812	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			708.97390	793.021	15.63	0.6318	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			445.87390	381.421	15.63	0.3682	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,693.85900	1,831.795	15.66	0.9124	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			70.75900	60.195	15.66	0.0876	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,201.50330	1,321.598	15.24	0.8222	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			168.40330	139.998	15.24	0.1778	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			984.40750	1,092.235	15.24	0.7562	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			251.30750	210.635	15.24	0.2438	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,703.02620	1,841.078	15.68	0.9133	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			69.92620	59.478	15.68	0.0867	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,127.04430	1,222.301	15.28	0.6962	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			444.54430	388.201	15.28	0.3038	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,121.46450	1,215.947	15.29	0.6942	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,132.64370	1,228.677	15.28	0.6982	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			440.14370	384.577	15.28	0.3018	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			448.96450	391.847	15.29	0.3058	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,877.18360	2,007.971	15.05	0.8726	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			144.68360	123.871	15.05	0.1274	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			788.15480	857.108	16.22	0.5495	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			815.65480	733.008	16.22	0.4505	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			359.90900	316.796	14.98	0.2249	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,688.65150	1,799.569	14.99	0.7735	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			363.25150	319.869	14.99	0.2265	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,682.01800	1,792.661	15.00	0.7719	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			366.61800	322.961	15.00	0.2281	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,695.30900	1,806.496	14.98	0.7751	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,059.26360	1,116.454	17.52	0.5045	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,466.16360	1,367.754	17.52	0.4955	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,065.69190	1,123.288	17.49	0.5069	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,452.59190	1,354.588	17.49	0.4931	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,062.46820	1,119.868	17.50	0.5057	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,459.36820	1,361.168	17.50	0.4943	0.00	0	0
Total € / R Option												0.00	0	340,620
Total € / R												89,364,535.50	5,755	470,263
AUS\$ / R	On	23/11/2015	Foreign Exchange Future			10.27910		10.12330			0.0000	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Future			10.20880		10.05320			0.0000	0.00	0	15,133
AUS\$ / R	On	15/01/2016	Foreign Exchange Future			10.25410		10.09850			0.0000	0.00	0	3
AUS\$ / R	On	14/03/2016	Foreign Exchange Future			10.33250		10.17540			0.0000	2,066,500.00	200	8,812
AUS\$ / R	On	13/06/2016	Foreign Exchange Future			10.45920		10.29960			0.0000	0.00	0	250
AUS\$ / R	On	19/09/2016	Foreign Exchange Future			10.60370		10.44410			0.0000	0.00	0	500
Total AUS\$ / R Future												2,066,500.00	200	24,698
AUS\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			119.34670	233.943	11.58	0.8603	0.00	0	0
AUS\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			56.04670	14.843	11.58	0.1397	0.00	0	10,000
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			473.50680	615.275	12.80	0.9574	0.00	0	201
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			20.30680	6.475	12.80	0.0426	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			758.52350	910.673	14.88	0.9876	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			5.32350	1.873	14.88	0.0124	0.00	0	201
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,803.20440	2,958.802	29.12	1.0000	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00440	0.002	29.12	0.0000	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			93.74960	140.744	11.88	0.5169	0.00	0	201
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			240.54960	131.944	11.88	0.4831	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,753.20470	2,908.803	28.66	1.0000	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00470	0.003	28.66	0.0000	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,703.20500	2,858.803	28.20	1.0000	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00500	0.003	28.20	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			284.39440	383.663	11.56	0.7409	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			135.89440	79.563	11.56	0.2591	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			278.35860	376.428	11.56	0.7342	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			139.85860	82.328	11.56	0.2658	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			272.40140	369.264	11.56	0.7273	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			143.90140	85.164	11.56	0.2727	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			63.95780	41.408	12.17	0.1133	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			746.05830	881.620	12.19	0.8920	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			60.65830	39.120	12.19	0.1080	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			737.69120	872.750	12.18	0.8894	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			62.29120	40.250	12.18	0.1106	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			729.35780	863.908	12.17	0.8867	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			312.26540	241.853	12.87	0.3357	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			526.55210	615.080	12.88	0.6605	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			316.95210	245.880	12.88	0.3395	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			521.27890	609.145	12.89	0.6567	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			321.67890	249.945	12.89	0.3433	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			531.86540	621.053	12.87	0.6643	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			661.59740	744.862	13.68	0.6415	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			427.49740	351.162	13.68	0.3585	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			671.54120	755.906	13.66	0.6474	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			417.44120	342.206	13.66	0.3526	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			666.55160	750.368	13.67	0.6444	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			422.45160	346.668	13.67	0.3556	0.00	0	0
Total AU\$ / R Option												0.00	0	10,603
Total AU\$ / R												2,066,500.00	200	35,301
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.78710		10.76650			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.97020		10.94850			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			307.10590	320.082	10.75	0.8173	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			40.60590	32.982	10.75	0.1827	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			299.38160	312.042	10.75	0.8089	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			42.88160	34.942	10.75	0.1911	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			314.92260	328.207	10.75	0.8256	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			38.42260	31.107	10.75	0.1744	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			269.07850	255.862	13.08	0.4084	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			418.09680	426.897	13.06	0.6012	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			259.59680	246.697	13.06	0.3988	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			412.81430	421.456	13.07	0.5964	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			264.31430	251.256	13.07	0.4036	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			407.57850	416.062	13.08	0.5916	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.33720		14.20700			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.65660		14.52090			0.0000	0.00	0	1,160
Total CHF / R Future												0.00	0	7,709
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			184.10560	130.333	16.67	0.2981	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			385.16310	460.802	16.68	0.6966	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			188.16310	133.602	16.68	0.3034	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			397.10690	474.320	16.66	0.7073	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			180.10690	127.120	16.66	0.2927	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			391.10560	467.533	16.67	0.7019	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			395.03070	438.399	17.20	0.4304	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			864.13070	771.799	17.20	0.5696	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			392.05760	435.113	17.22	0.4279	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			871.15760	778.514	17.22	0.5721	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			389.10670	431.852	17.24	0.4254	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			878.20670	785.252	17.24	0.5746	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	7,709
CNH / R	On	11/12/2015	Foreign Exchange Future			2.24110		2.22640			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.26260		2.24720			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,179.95200	2,318.991	18.71	0.9817	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			15.95200	7.991	18.71	0.0183	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,376.13900	2,517.167	19.43	0.9860	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			12.13900	6.167	19.43	0.0140	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,277.91100	2,418.014	19.07	0.9840	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			13.91100	7.014	19.07	0.0160	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,090.86560	1,176.121	15.98	0.6364	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			618.86560	550.121	15.98	0.3636	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,035.43960	1,117.062	15.99	0.6179	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			663.43960	591.062	15.99	0.3821	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,148.21320	1,237.074	15.98	0.6546	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			576.21320	511.074	15.98	0.3454	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.07710		2.05760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Future			2.12050		2.10040			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			835.46580	973.129	17.21	0.8179	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			159.46580	102.129	17.21	0.1821	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			763.99080	894.485	17.23	0.7890	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			187.99080	123.485	17.23	0.2110	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			695.94940	818.992	17.25	0.7579	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			219.94940	147.992	17.25	0.2421	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			748.11430	838.575	19.81	0.4750	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,244.11430	1,133.575	19.81	0.5250	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			712.51010	799.684	19.88	0.4593	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,308.51010	1,194.684	19.88	0.5407	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			785.23180	879.044	19.74	0.4910	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,181.23180	1,074.044	19.74	0.5090	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			0.13950		0.13880			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13960		0.13800			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13930		0.13720			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13870		0.13800			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			0.07140		0.07080			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06730		0.06680			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06440		0.06370			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	20/11/2015	Foreign Exchange Future			9.33570		9.31370			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.36090		9.33700			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.46040		9.43460			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.56290		9.53700			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			70.31820	78.481	14.62	0.4958	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			96.61820	82.780	14.62	0.5042	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			100.13050	113.810	15.10	0.6098	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			66.43050	58.110	15.10	0.3902	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			94.14190	107.460	15.02	0.5917	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	20/11/2015	Foreign Exchange Option	9.29	Put			70.44190	61.759	15.02	0.4083	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			88.34070	101.288	14.94	0.5731	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			74.64070	65.588	14.94	0.4269	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			281.59460	298.910	11.25	0.8268	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			34.59460	28.010	11.25	0.1732	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			273.71940	290.741	11.25	0.8179	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			36.71940	29.841	11.25	0.1821	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			265.94200	282.665	11.24	0.8087	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			38.94200	31.765	11.24	0.1913	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			433.65210	448.978	11.97	0.7022	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			139.05210	128.578	11.97	0.2978	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			427.16060	442.298	11.97	0.6966	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			142.56060	131.898	11.97	0.3034	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			420.72780	435.675	11.98	0.6911	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			146.12780	135.275	11.98	0.3089	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			693.20010	710.192	13.05	0.7409	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			166.20010	157.292	13.05	0.2591	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			707.51390	724.784	13.06	0.7478	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			160.51390	151.884	13.06	0.2522	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			700.33770	717.470	13.05	0.7444	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			163.33770	154.570	13.05	0.2556	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	16,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.07800		1.07490			0.0000	0.00	0	2,159
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08090		1.07770			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08390		1.08080			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,209
Total QUANTO € / \$												0.00	0	2,209
RAIN	On	11/12/2015	Foreign Exchange Future			24,836.23000		24,638.12000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			10.10670		10.02790			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.24960		10.16710			0.0000	0.00	0	3,243
Total SGD / R Future												0.00	0	3,243
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			967.62870	1,011.277	51.29	0.7268	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			299.72870	264.577	51.29	0.2732	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			980.74660	1,024.874	51.29	0.7317	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			292.84660	258.175	51.29	0.2683	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			974.17440	1,018.063	51.29	0.7293	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			296.27440	261.363	51.29	0.2707	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			781.02020	1,046.943	38.75	0.5913	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			593.92020	777.343	38.75	0.4087	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			753.88490	1,019.899	37.80	0.5896	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			576.78490	760.299	37.80	0.4104	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			726.72670	992.830	36.85	0.5879	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			559.62670	743.230	36.85	0.4121	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	3,243
TRY / R	On	11/12/2015	Foreign Exchange Future			4.95750		4.89920			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.91010		4.85240			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			410.35970	468.122	14.93	0.9912	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			1.15970	0.622	14.93	0.0088	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			400.44660	458.167	14.77	0.9905	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			1.24660	0.667	14.77	0.0095	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			390.54100	448.216	14.60	0.9898	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			1.34100	0.715	14.60	0.0102	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			403.21040	451.862	14.91	0.8591	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			40.81040	31.762	14.91	0.1409	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			394.88190	443.223	14.87	0.8540	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			42.48190	33.123	14.87	0.1460	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			386.61140	434.634	14.83	0.8486	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			44.21140	34.534	14.83	0.1514	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			1.14150		1.02020			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.09770		0.98100			0.0000	0.00	0	1
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689
Total Futures												916584009.90	61,364	1,059,943
Total Options												3353568.96	22,800	2,605,115
Grand Total:												919,937,578.86	84,164	3,665,058