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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/11/2015 Foreign Exchange Future			14.18150		14.23010			0.0000	20,548,993.50	1,449	0
\$ / R On 20/11/2015 Foreign Exchange Future			14.18380		14.23020			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.18990		14.23980			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.19130		14.24220			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.19260		14.24460			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.22130		14.27530			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.23000		14.28300			0.0000	369,752,320.00	25,984	591,592
\$ / R On 21/12/2015 Foreign Exchange Future			14.25900		14.30870			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.28040		14.33050			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.31780		14.36860			0.0000	0.00	0	60
\$ / R On 13/01/2016 Foreign Exchange Future			14.32050		14.37130			0.0000	2,148,075.00	150	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.35680		14.40810			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.36180		14.41320			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.39700		14.44880			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.41460		14.46670			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.42980		14.48210			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.44000		14.49240			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.46800		14.52070			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.47560		14.52850			0.0000	106,004,818.80	7,323	86,661
\$ / R On 16/03/2016 Foreign Exchange Future			14.48070		14.53360			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.49860		14.55160			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			14.51390		14.56710			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.56480		14.61860			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.58520		14.63920			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.62090		14.67520			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.66460		14.71950			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.69060		14.74580			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.69850		14.75370			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.70890		14.76420			0.0000	14,708,900.00	1,000	33,536
\$ / R	On	28/06/2016	Foreign Exchange Future			14.74790		14.80360			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.82340		14.87990			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.86240		14.91940			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.90200		14.95980			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.93220		14.99020			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.93770		14.99580			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.95690		15.01510			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.96780		15.02620			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			14.99250		15.05110			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.06930		15.12860			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.16050		15.22020			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.20610		15.26520			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.22040		15.27920			0.0000	0.00	0	1,035
\$ / R	On	13/03/2017	Foreign Exchange Future			15.45970		15.51540			0.0000	0.00	0	0
Total \$ / R Future												513,163,107.30	35,906	729,623
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			880.10010	831.500	17.96	1.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			0.00010	0.000	17.96	0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			1,060.10000	1,011.500	17.96	1.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			0.00000	0.000	17.96	0.0000	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			481.75130	435.636	20.97	0.9777	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			1.55130	1.836	20.97	0.0223	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,090.24080	1,043.826	30.36	0.9997	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			0.04080	0.026	30.36	0.0003	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			565.29970	517.679	18.02	0.9447	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			5.49970	7.779	18.02	0.0553	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			281.50740	241.668	15.98	0.7589	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			31.70740	41.768	15.98	0.2411	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,442.20000	3,391.300	32.75	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	32.75	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			3,092.20010	3,041.300	38.78	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00010	0.001	38.78	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,612.23230	1,561.335	24.53	0.9997	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			19.90730	23.903	16.59	0.1420	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.02920	0.038	41.66	0.0002	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,207.82920	3,258.738	41.66	0.9998	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			813.91770	763.523	18.81	0.9834	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			1.71770	2.223	18.81	0.0166	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	13.65	Put			6.44410	8.061	17.64	0.0544	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			522.46240	473.895	17.22	0.9189	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			10.26240	12.595	17.22	0.0811	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			1,002.73260	951.994	19.83	0.9945	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			0.53260	0.694	19.83	0.0055	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			412.10730	365.203	16.59	0.8580	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			0.56690	0.738	19.78	0.0059	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			913.13190	862.511	19.35	0.9906	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			0.93190	1.210	19.35	0.0094	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,392.24410	1,341.358	21.92	0.9995	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			0.04410	0.058	21.92	0.0005	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			598.64410	549.361	17.64	0.9456	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.03230	0.035	24.53	0.0003	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,312.27390	1,261.397	21.49	0.9992	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			0.07390	0.097	21.49	0.0008	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,212.34060	1,161.484	20.95	0.9984	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			0.14060	0.184	20.95	0.0016	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			992.76690	942.039	19.78	0.9941	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,114.99600	1,063.127	19.95	0.9960	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			0.39600	0.527	19.95	0.0040	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,935.71450	1,881.886	21.94	0.9974	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.41450	0.586	21.94	0.0026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00190	0.001	33.23	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,487.00190	6,540.001	33.23	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			13.00700	8.693	19.22	0.0328	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,300.00700	1,348.693	19.22	0.9672	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			7.40740	5.145	20.04	0.0199	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,524.40740	1,575.145	20.04	0.9801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			1.55180	1.288	22.70	0.0051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,218.55180	2,271.288	22.70	0.9949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			51.77950	41.089	18.19	0.1290	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			768.77950	811.089	18.19	0.8710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			25.26180	18.480	18.73	0.0645	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,042.26180	1,088.480	18.73	0.9355	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			18.83460	13.262	18.95	0.0480	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,155.83460	1,203.262	18.95	0.9520	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			76.15920	62.730	17.84	0.1841	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			623.15920	662.730	17.84	0.8159	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			74.47310	61.249	17.87	0.1805	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			631.47310	671.249	17.87	0.8195	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			55.46840	44.383	18.14	0.1377	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			742.46840	784.383	18.14	0.8623	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			155.07140	133.572	17.05	0.3381	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			372.07140	403.572	17.05	0.6619	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			101.47630	85.164	17.53	0.2369	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			518.47630	555.163	17.53	0.7631	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		90.95670	75.800	17.65	0.2154	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		557.95670	595.800	17.65	0.7846	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		230.84270	203.407	16.57	0.4613	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		247.84270	273.407	16.57	0.5387	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		201.50450	176.215	16.74	0.4161	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		288.50450	316.215	16.74	0.5839	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		189.88790	165.498	16.81	0.3973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		306.88790	335.498	16.81	0.6027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		260.19170	229.255	16.43	0.5014	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		217.19170	239.255	16.43	0.4986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		245.21620	216.030	16.50	0.4812	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		232.21620	256.030	16.50	0.5188	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		240.35920	211.756	16.53	0.4746	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		237.35920	261.756	16.53	0.5254	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		344.14540	307.331	16.26	0.6036	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		151.14540	167.331	16.26	0.3964	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		326.14750	290.278	16.28	0.5833	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		163.14750	180.278	16.28	0.4167	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		281.09850	247.837	16.34	0.5287	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		198.09850	217.837	16.34	0.4713	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		395.03840	355.803	16.21	0.6566	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		122.03840	135.803	16.21	0.3434	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		375.46430	337.118	16.23	0.6369	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		132.46430	147.118	16.23	0.3631	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		369.07000	331.024	16.24	0.6303	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		136.07000	151.025	16.24	0.3697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		457.16650	415.424	16.15	0.7135	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		94.16650	105.424	16.15	0.2865	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		435.90000	394.966	16.17	0.6949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		102.90000	114.966	16.17	0.3051	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		401.69060	362.165	16.20	0.6631	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		118.69060	132.165	16.20	0.3369	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		524.14730	480.159	16.09	0.7661	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		71.14730	80.159	16.09	0.2339	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		516.47820	472.725	16.10	0.7605	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		73.47820	82.725	16.10	0.2395	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		464.37680	422.370	16.14	0.7195	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		91.37680	102.370	16.14	0.2805	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		645.38690	598.299	15.99	0.8418	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		42.38690	48.299	15.99	0.1582	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		611.98180	565.640	16.02	0.8232	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		48.98180	55.640	16.02	0.1768	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		547.48280	502.809	16.07	0.7825	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		64.48280	72.809	16.07	0.2175	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		679.49930	631.722	15.97	0.8592	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		36.49930	41.722	15.97	0.1408	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		670.90720	623.297	15.97	0.8549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		37.90720	43.297	15.97	0.1451	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		662.35770	614.918	15.98	0.8506	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		39.35770	44.918	15.98	0.1494	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		714.26960	665.862	15.94	0.8753	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		31.26960	35.862	15.94	0.1247	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		696.80480	648.706	15.95	0.8674	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		33.80480	38.706	15.95	0.1326	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		688.13180	640.192	15.96	0.8633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		35.13180	40.192	15.96	0.1367	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		806.44870	754.012	15.87	0.9101	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		23.44870	24.012	15.87	0.0899	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		787.84180	736.087	15.89	0.9038	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		24.84180	26.087	15.89	0.0962	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		723.36710	674.503	15.93	0.8791	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		30.36710	34.503	15.93	0.1209	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		919.54240	867.359	16.52	0.9339	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		16.54240	17.359	16.52	0.0661	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		900.53800	848.320	16.42	0.9304	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		17.53800	18.320	16.42	0.0696	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		862.70600	810.409	16.20	0.9229	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		19.70600	20.409	16.20	0.0771	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		986.47190	934.385	16.90	0.9448	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		13.47190	14.385	16.90	0.0552	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		976.87390	924.775	16.85	0.9434	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		13.87390	14.775	16.85	0.0566	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		938.60170	886.450	16.63	0.9372	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		15.60170	16.450	16.63	0.0628	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,073.32940	1,021.315	17.39	0.9562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		10.32940	11.315	17.39	0.0438	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,044.28740	992.255	17.23	0.9527	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		11.28740	12.255	17.23	0.0473	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,015.33260	963.275	17.07	0.9489	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		12.33260	13.275	17.07	0.0511	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,121.90610	1,069.911	17.66	0.9615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		8.90610	9.911	17.66	0.0385	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,092.73510	1,040.730	17.50	0.9584	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		9.73510	10.730	17.50	0.0416	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,083.02790	1,031.018	17.44	0.9573	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		10.02790	11.018	17.44	0.0427	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,239.22990	1,187.230	18.31	0.9717	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		6.22990	7.230	18.31	0.0283	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,190.23210	1,138.242	18.04	0.9678	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		7.23210	8.242	18.04	0.0322	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,141.39230	1,089.401	17.77	0.9634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		8.39230	9.401	17.77	0.0366	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	12.86	Call			1,426.52580	1,374.425	19.34	0.9825	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			3.52580	4.425	19.34	0.0175	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,386.97580	1,334.903	19.12	0.9807	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			3.97580	4.903	19.12	0.0193	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,288.36510	1,236.348	18.58	0.9751	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			5.36510	6.348	18.58	0.0249	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,515.62320	1,463.313	19.66	0.9867	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			2.62320	3.313	19.66	0.0133	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,485.89880	1,433.797	19.67	0.9850	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			2.89880	3.797	19.67	0.0150	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,436.42140	1,384.313	19.39	0.9830	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			3.42140	4.313	19.39	0.0170	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,684.47970	1,631.461	19.64	0.9937	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			1.47970	1.461	19.64	0.0063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,585.07490	1,532.387	19.65	0.9901	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			2.07490	2.387	19.65	0.0099	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,525.53710	1,473.164	19.66	0.9873	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			2.53710	3.164	19.66	0.0127	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,724.29140	1,671.192	19.63	0.9947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			1.29140	1.192	19.63	0.0053	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,714.33620	1,661.255	19.64	0.9945	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			1.33620	1.255	19.64	0.0055	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,704.38240	1,651.320	19.64	0.9942	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			1.38240	1.320	19.64	0.0058	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,103.34540	2,050.137	19.58	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.34540	0.137	19.58	0.0007	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,083.37060	2,030.155	19.59	0.9992	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.37060	0.155	19.59	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,784.05170	1,730.870	19.63	0.9960	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			1.05170	0.870	19.63	0.0040	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,183.26030	2,130.082	19.57	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.26030	0.082	19.57	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,133.31070	2,080.113	19.58	0.9994	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.31070	0.113	19.58	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,123.32190	2,070.120	19.58	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.32190	0.121	19.58	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,333.15240	2,280.030	19.55	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.15240	0.030	19.55	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,283.18230	2,230.042	19.56	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.18230	0.042	19.56	0.0002	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,243.21030	2,190.055	19.57	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.21030	0.055	19.57	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,533.07400	2,480.007	19.53	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.07400	0.007	19.53	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,483.08880	2,430.010	19.53	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.08880	0.010	19.53	0.0001	0.00	0	1,100

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	11.90	Call		2,383.12740	2,330.021	19.55	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.12740	0.021	19.55	0.0001	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,883.02270	2,830.000	19.48	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.02270	0.000	19.48	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,683.04280	2,630.002	19.51	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.04280	0.002	19.51	0.0000	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,673.04440	2,620.002	19.51	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.04440	0.002	19.51	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,333.01120	3,280.001	23.69	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.01120	0.001	23.69	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,283.01210	3,230.001	23.16	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.01210	0.001	23.16	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,083.00000	5,030.000	34.24	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	34.24	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,033.00000	4,980.000	34.24	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	34.24	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,083.01650	3,030.000	21.06	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.01650	0.000	21.06	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,133.00000	5,080.000	34.24	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	34.24	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.85440	1.057	27.01	0.0031	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,562.15440	3,612.057	27.01	0.9969	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,168.74570	3,119.048	23.32	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.04570	0.048	23.32	0.0002	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,158.74650	3,109.048	23.27	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.04650	0.048	23.27	0.0002	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		362.25700	330.390	15.99	0.5729	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		203.55700	221.390	15.99	0.4271	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,508.72510	3,459.030	25.30	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.02510	0.030	25.30	0.0001	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		873.34700	829.131	15.25	0.8697	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		42.84700	48.731	15.25	0.1303	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		543.32240	506.554	15.47	0.6981	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		132.82240	146.154	15.47	0.3019	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		686.39990	647.894	14.96	0.7465	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		117.79990	130.094	14.96	0.2535	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,451.64730	1,400.893	14.34	0.9676	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		10.34730	10.393	14.34	0.0324	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		981.74270	937.218	14.65	0.8392	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		73.64270	80.418	14.65	0.1608	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		363.31640	339.240	15.80	0.4646	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		435.21640	462.440	15.80	0.5354	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		168.61540	155.015	17.32	0.2483	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		920.51540	958.215	17.32	0.7517	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,456.35740	1,406.525	14.44	0.9493	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		18.25740	19.725	14.44	0.0507	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	13.11	Call			1,325.51620	1,276.582	14.49	0.9283	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			27.41620	29.782	14.49	0.0717	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			140.32620	128.575	17.67	0.2117	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,052.22620	1,091.775	17.67	0.7883	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,610.54460	2,559.626	18.61	0.9928	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			2.44460	2.826	18.61	0.0072	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			800.62720	761.051	14.87	0.7591	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			127.42720	139.251	14.87	0.2409	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			474.37810	444.588	15.45	0.5549	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			321.17810	342.788	15.45	0.4451	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,851.89790	2,800.679	18.89	0.9918	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			3.09790	3.679	18.89	0.0082	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			174.86970	163.109	17.93	0.2327	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,126.06970	1,166.109	17.93	0.7673	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			751.87260	716.338	15.12	0.6866	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			215.17260	231.738	15.12	0.3134	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			539.32020	510.293	15.59	0.5560	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			372.62020	395.693	15.59	0.4440	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			306.17420	288.340	16.85	0.3614	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			749.47420	783.740	16.85	0.6386	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			173.01840	162.938	18.49	0.2153	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,330.91840	1,373.138	18.49	0.7847	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,688.13220	2,636.693	17.98	0.9859	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			6.03220	6.893	17.98	0.0141	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,087.88450	1,044.960	14.79	0.8167	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			105.78450	115.160	14.79	0.1833	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			348.33650	329.585	16.73	0.3905	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			706.23650	739.785	16.73	0.6095	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			795.94910	761.319	15.14	0.6901	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			223.54910	241.319	15.14	0.3099	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			444.77190	422.760	16.21	0.4662	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			552.37190	582.760	16.21	0.5338	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,013.94900	1,963.876	15.81	0.9527	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			23.24900	25.876	15.81	0.0473	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,480.94570	3,428.613	19.29	0.9942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			2.44570	3.013	19.29	0.0058	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,983.75370	2,931.766	18.00	0.9883	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			5.25370	6.166	18.00	0.0117	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,934.16580	2,882.220	17.88	0.9874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			5.66580	6.620	17.88	0.0126	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			8.76930	7.298	25.00	0.0109	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,710.26930	5,761.698	25.00	0.9891	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			150.92170	143.386	19.53	0.1750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,772.42170	1,817.786	19.53	0.8250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			115.70700	109.690	20.14	0.1376	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,087.20700	2,134.090	20.14	0.8624	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	16.75	Call			96.19050	91.038	20.57	0.1161	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,317.69050	2,365.438	20.57	0.8839	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			228.53100	217.803	18.44	0.2533	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,300.03100	1,342.203	18.44	0.7467	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			204.20930	194.464	18.76	0.2292	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,425.70930	1,468.864	18.76	0.7708	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			155.64840	147.911	19.46	0.1798	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,737.14840	1,782.311	19.46	0.8202	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			354.83250	338.895	17.23	0.3683	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			856.33250	893.295	17.23	0.6317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			298.78020	285.271	17.70	0.3192	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			1,020.28020	1,059.671	17.70	0.6808	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			294.18920	280.861	17.74	0.3151	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,035.68920	1,075.261	17.74	0.6849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			460.00340	439.722	16.53	0.4532	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			631.50340	664.121	16.53	0.5468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			442.25110	422.684	16.64	0.4395	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			663.75110	697.084	16.64	0.5605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			392.99920	375.453	16.96	0.4002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			764.49920	799.853	16.96	0.5998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			628.02110	601.231	15.82	0.5688	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			409.52110	435.631	15.82	0.4312	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			538.19840	514.867	16.11	0.5108	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			509.69840	539.267	16.11	0.4892	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			501.54510	479.622	16.30	0.4844	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			563.04510	594.022	16.30	0.5156	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			741.03150	710.268	15.51	0.6343	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			312.53150	334.668	15.51	0.3657	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			685.37900	656.520	15.66	0.6030	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			356.87900	380.920	15.66	0.3970	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			680.00070	651.329	15.67	0.5999	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			361.50070	385.729	15.67	0.4001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			956.50450	919.419	15.03	0.7384	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			188.00450	203.818	15.03	0.2616	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			837.12050	803.310	15.26	0.6842	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			248.62050	267.710	15.26	0.3158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			800.06570	767.398	15.35	0.6656	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			271.56570	291.798	15.35	0.3344	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,112.25430	1,071.898	14.91	0.7954	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			133.75430	146.298	14.91	0.2046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,051.40700	1,012.265	14.95	0.7744	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			152.90700	166.665	14.95	0.2256	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			963.62430	926.376	15.02	0.7412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			185.12430	200.776	15.02	0.2588	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,398.25010	1,353.204	14.70	0.8749	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			69.75010	77.604	14.70	0.1251	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,347.11720	1,302.795	14.74	0.8628	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			78.61720	87.195	14.74	0.1372	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,151.19120	1,110.099	14.88	0.8080	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			122.69120	134.499	14.88	0.1920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,763.85330	1,715.538	15.18	0.9299	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			35.35330	39.938	15.18	0.0701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,622.53210	1,575.134	14.84	0.9143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			44.03210	49.534	14.84	0.0857	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,485.18600	1,439.014	14.64	0.8936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			56.68600	63.414	14.64	0.1064	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,284.26130	2,233.675	16.39	0.9669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			15.76130	18.075	16.39	0.0331	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,002.90360	1,953.360	15.74	0.9502	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			24.40360	27.760	15.74	0.0498	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,820.86220	1,772.218	15.31	0.9353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			32.36220	36.618	15.31	0.0647	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,489.93060	2,438.785	16.86	0.9755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			11.43060	13.185	16.86	0.0245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,480.10800	2,428.986	16.84	0.9751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			11.60800	13.386	16.84	0.0249	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,431.03460	2,380.035	16.73	0.9733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			12.53460	14.435	16.73	0.0267	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,588.29560	2,536.932	17.09	0.9788	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			9.79560	11.332	17.09	0.0212	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,539.08270	2,487.825	16.98	0.9772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			10.58270	12.225	16.98	0.0228	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,499.75580	2,448.588	16.89	0.9759	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			11.25580	12.988	16.89	0.0241	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,736.25750	2,684.613	17.43	0.9830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			7.75750	9.013	17.43	0.0170	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,706.62930	2,655.036	17.36	0.9823	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			8.12930	9.436	17.36	0.0177	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,627.70650	2,576.263	17.18	0.9800	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			9.20650	10.663	17.18	0.0200	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			494.17970	473.083	16.43	0.4751	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			590.57970	622.383	16.43	0.5249	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,287.43820	1,244.362	14.82	0.8443	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			93.83820	103.662	14.82	0.1557	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,053.86690	1,016.270	15.02	0.7614	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			172.26690	187.670	15.02	0.2386	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			401.71950	385.440	17.14	0.3946	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			820.11950	856.840	17.14	0.6054	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			344.20330	330.657	17.70	0.3404	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,027.10330	1,066.757	17.70	0.6596	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			210.97760	202.548	19.19	0.2221	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,603.87760	1,648.648	19.19	0.7779	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,775.61360	2,724.257	16.94	0.9814	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			8.51360	10.357	16.94	0.0186	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,201.72250	1,161.888	14.88	0.8035	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			134.62250	147.988	14.88	0.1965	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			942.12610	912.251	15.41	0.6804	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			293.52610	317.451	15.41	0.3196	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			363.53600	351.786	18.09	0.3334	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,164.93600	1,206.986	18.09	0.6666	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,294.45800	1,256.617	14.91	0.7974	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			155.25800	171.417	14.91	0.2026	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			335.23060	325.054	18.59	0.3029	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,356.03060	1,399.854	18.59	0.6971	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			231.77230	224.148	19.78	0.2181	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,882.57230	1,928.948	19.78	0.7819	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,849.35210	2,797.274	16.06	0.9796	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			10.15210	12.074	16.06	0.0204	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			841.49810	818.456	15.92	0.6062	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			446.29810	477.556	15.92	0.3938	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			405.51190	394.481	18.27	0.3428	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,240.31190	1,283.581	18.27	0.6572	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,395.87640	1,359.253	14.96	0.7935	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			176.37640	194.653	14.96	0.2065	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			333.61410	324.700	19.56	0.2734	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,744.11410	1,790.100	19.56	0.7266	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			248.05430	241.182	20.44	0.2104	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,228.55430	2,276.582	20.44	0.7896	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,930.85840	2,879.048	15.45	0.9773	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			11.35840	14.448	15.45	0.0227	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,569.70070	2,519.736	14.98	0.9579	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			23.90070	29.137	14.98	0.0421	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			499.69400	487.442	18.20	0.3799	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,203.89400	1,246.841	18.20	0.6201	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,601.07870	1,561.398	14.82	0.8326	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			137.37870	152.898	14.82	0.1674	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,592.90700	1,553.646	14.83	0.8307	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			139.20700	155.146	14.83	0.1693	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,585.03200	1,545.916	14.84	0.8289	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			141.33200	157.416	14.84	0.1711	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,613.62090	1,573.938	14.82	0.8321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			139.42090	155.038	14.82	0.1679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,605.47340	1,566.200	14.83	0.8303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			141.27340	157.300	14.83	0.1697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,452.62580	1,416.257	15.03	0.7918	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			188.42580	207.357	15.03	0.2082	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,430.50450	1,394.577	15.06	0.7858	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			196.30450	215.677	15.06	0.2142	0.00	0	36,230

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	13.20	Call			1,687.74990	1,646.032	14.79	0.8474	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			123.54990	137.132	14.79	0.1526	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			679.91450	663.505	17.24	0.4802	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			845.71450	884.605	17.24	0.5198	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			655.59720	639.798	17.37	0.4666	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			891.39720	930.898	17.37	0.5334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,597.61270	1,558.484	14.84	0.8285	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			143.41270	159.584	14.84	0.1715	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			310.67010	302.184	20.17	0.2450	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,076.47010	2,123.284	20.17	0.7550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			271.72060	264.377	20.60	0.2175	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,317.52060	2,365.477	20.60	0.7825	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			708.93020	691.793	17.09	0.4962	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			794.73020	832.893	17.09	0.5038	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			241.85440	235.379	20.99	0.1958	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,537.65440	2,586.479	20.99	0.8042	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			159.01510	155.785	23.10	0.1304	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,564.81510	3,616.885	23.10	0.8696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			359.64880	350.054	19.71	0.2786	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,825.44880	1,871.154	19.71	0.7214	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,935.80210	1,891.462	14.82	0.8892	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			81.60210	92.562	14.82	0.1108	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,857.40910	1,813.870	14.81	0.8771	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			93.20910	104.970	14.81	0.1229	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			256.85190	249.942	20.79	0.2067	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,422.65190	2,471.042	20.79	0.7933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,627.01340	2,576.917	14.90	0.9598	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			22.81340	28.017	14.90	0.0402	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,502.62770	1,466.919	15.11	0.7903	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			199.02770	219.019	15.11	0.2097	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			332.73670	324.987	20.34	0.2507	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,149.13670	2,197.087	20.34	0.7493	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			275.98240	269.541	20.97	0.2121	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,512.38240	2,561.641	20.97	0.7879	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,014.68410	2,961.423	14.45	0.9789	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			11.08410	13.523	14.45	0.0211	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,597.03720	1,561.517	15.20	0.7891	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			217.13720	238.117	15.20	0.2109	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			327.54730	320.980	21.11	0.2306	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,577.64730	2,627.580	21.11	0.7694	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			289.86540	284.125	21.59	0.2062	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,859.96540	2,910.725	21.59	0.7938	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,091.24410	3,037.155	13.89	0.9791	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			11.34410	13.755	13.89	0.0209	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,288.90060	2,240.896	14.29	0.9112	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			69.50060	78.496	14.29	0.0888	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			675.19280	661.410	18.43	0.4224	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,275.79280	1,319.010	18.43	0.5776	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			323.84990	317.573	21.93	0.2129	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,064.04990	3,115.573	21.93	0.7871	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			300.42720	295.440	22.29	0.1987	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,270.62720	3,323.440	22.29	0.8013	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,171.46280	3,116.039	13.42	0.9792	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.66280	14.039	13.42	0.0208	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,693.57350	1,656.848	15.26	0.7893	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			233.77350	254.848	15.26	0.2107	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,589.20910	1,555.104	15.48	0.7550	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			299.00910	322.904	15.48	0.2450	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			341.86640	335.635	21.97	0.2186	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,091.66640	3,143.435	21.97	0.7814	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			335.39350	329.284	22.06	0.2148	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,145.19350	3,197.085	22.06	0.7852	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,728.75520	1,691.911	15.26	0.7899	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			238.55520	259.712	15.26	0.2101	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,542.45720	1,509.416	15.57	0.7409	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			326.65720	351.716	15.57	0.2591	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			399.56460	392.316	21.33	0.2515	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,703.76460	2,754.616	21.33	0.7485	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,908.32360	1,869.897	14.94	0.8258	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			183.22360	202.997	14.94	0.1742	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,900.90900	1,862.613	14.95	0.8241	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			185.80900	205.713	14.95	0.1759	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,893.51750	1,855.348	14.97	0.8225	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			188.41750	208.448	14.97	0.1775	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			397.70600	390.908	21.61	0.2448	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,871.50600	2,923.108	21.61	0.7552	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			373.63300	367.303	21.91	0.2310	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,047.43300	3,099.503	21.91	0.7690	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,920.19850	1,881.668	14.92	0.8261	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			183.99850	203.868	14.92	0.1739	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,912.79680	1,874.396	14.93	0.8244	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			186.59680	206.596	14.93	0.1756	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,905.42150	1,867.144	14.95	0.8228	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			189.22150	209.344	14.95	0.1772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,957.53790	1,918.367	14.83	0.8343	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			171.33790	190.567	14.83	0.1657	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			340.51090	336.549	22.89	0.2066	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,539.41090	3,594.049	22.89	0.7934	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			330.25530	326.420	23.24	0.1995	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,689.15530	3,743.920	23.24	0.8005	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,262.79430	3,206.409	12.95	0.9799	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.69430	13.909	12.95	0.0201	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	28/09/2016		Foreign Exchange Option	13.50	Call		1,797.18300	1,761.778	15.27	0.7911	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Put		246.08300	269.278	15.27	0.2089	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.85	Call		357.94510	355.158	24.14	0.2006	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.85	Put		4,079.34510	4,135.858	24.14	0.7994	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Call		3,340.52380	3,283.446	12.66	0.9800	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Put		11.92380	14.146	12.66	0.0200	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	13.50	Call		1,881.09320	1,846.264	15.20	0.7939	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	13.50	Put		252.49320	276.964	15.20	0.2061	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Call		362.38480	359.527	23.97	0.2036	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Put		4,003.78480	4,060.227	23.97	0.7964	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Call		3,433.21400	3,375.591	12.46	0.9795	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Put		13.01400	15.091	12.46	0.0205	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	13.50	Call		1,977.80230	1,942.682	15.07	0.7982	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	13.50	Put		257.60230	282.182	15.07	0.2018	0.00	0	150
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Call		387.39090	384.668	25.10	0.2003	0.00	0	400
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Put		4,567.19090	4,624.168	25.10	0.7997	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Call		2,679.53630	2,631.579	12.67	0.9297	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Put		54.33630	65.479	12.67	0.0703	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Call		2,670.87170	2,623.069	12.70	0.9285	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Put		55.67170	66.969	12.70	0.0715	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Call		2,662.22930	2,614.583	12.72	0.9273	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Put		57.02930	68.483	12.72	0.0727	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Call		2,186.54120	2,148.087	14.91	0.8264	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Put		217.34120	237.687	14.91	0.1736	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Call		2,056.55290	2,018.072	15.28	0.7974	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Put		277.35290	297.672	15.28	0.2026	0.00	0	150
\$ / R	On	19/12/2016		Foreign Exchange Option	19.75	Call		403.63330	396.086	25.48	0.1983	0.00	0	150
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Put		4,926.39280	4,977.793	25.48	0.8048	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Call		3,493.29970	3,436.509	12.41	0.9789	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Put		14.09970	16.109	12.41	0.0211	0.00	0	250
\$ / R	On	19/12/2016		Foreign Exchange Option	19.75	Put		4,874.43330	4,925.686	25.48	0.8017	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Call		2,200.71780	2,162.024	14.87	0.8295	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Put		211.51780	231.623	14.87	0.1705	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Call		2,193.61570	2,155.044	14.89	0.8279	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		214.41570	234.644	14.89	0.1721	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Call		395.59280	388.193	25.48	0.1952	0.00	0	250
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Call		1,363.18210	1,343.529	18.22	0.5564	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Put		1,187.78210	1,223.829	18.22	0.4436	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Call		1,359.67610	1,340.095	18.24	0.5552	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Put		1,194.27610	1,230.395	18.24	0.4448	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Call		1,356.17690	1,336.674	18.26	0.5540	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Put		1,200.77690	1,236.974	18.26	0.4460	0.00	0	0
Total \$ / R Option											0.00	0	2,102,384	
Total \$ / R											513,163,107.30	35,906	2,832,007	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			14.23000		14.28300			0.0000	1,266,470.00	89	962
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.47560		14.52850			0.0000	332,938.80	23	252
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.70890		14.76420			0.0000	73,544.50	5	204
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.96780		15.02620			0.0000	0.00	0	55
Total \$ / R MAXI Future											1,672,953.30	117	1,473
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			10.63590	1.445	19.54	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			242,311.02740	237,001.555	19.54	0.9999	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			11.02740	1.555	19.54	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			244,310.25870	239,001.342	19.54	0.9999	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			10.25870	1.342	19.54	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			243,310.63590	238,001.445	19.54	0.9999	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			215,769.14660	210,752.788	16.10	0.9602	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			1,919.14660	2,192.788	16.10	0.0398	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			214,798.33980	209,785.497	16.08	0.9596	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			1,948.33980	2,225.497	16.08	0.0404	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			213,827.89290	208,818.673	16.05	0.9590	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			1,977.89290	2,258.673	16.05	0.0410	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			149,750.81450	146,026.070	14.97	0.8037	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			17,330.81450	19,136.070	14.97	0.1963	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			148,996.69940	145,286.766	14.98	0.8017	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			17,576.69940	19,396.766	14.98	0.1983	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			148,245.22410	144,549.818	14.99	0.7998	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			17,825.22410	19,659.818	14.99	0.2002	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			96,211.00180	94,402.108	17.56	0.5267	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			93,591.00180	97,622.108	17.56	0.4733	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			95,833.82470	94,033.584	17.58	0.5251	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			94,213.82470	98,253.584	17.58	0.4749	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			96,577.88110	94,772.875	17.54	0.5283	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			92,957.88110	96,992.875	17.54	0.4717	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,672,953.30	117	1,473
£ / R	On 18/11/2015	Foreign Exchange Future			21.58560		21.84500			0.0000	6,475,680.00	300	0
£ / R	On 11/12/2015	Foreign Exchange Future			21.65720		21.73880			0.0000	20,834,226.40	962	39,404
£ / R	On 12/01/2016	Foreign Exchange Future			22.72950		22.81780			0.0000	0.00	0	2
£ / R	On 14/03/2016	Foreign Exchange Future			22.03730		22.11750			0.0000	881,492.00	40	9,462
£ / R	On 13/06/2016	Foreign Exchange Future			22.40140		22.48250			0.0000	0.00	0	25
£ / R	On 08/09/2016	Foreign Exchange Future			22.76180		22.84660			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			22.80900		22.89430			0.0000	0.00	0	200
Total £ / R Future											28,191,398.40	1,302	49,093
£ / R	On 18/11/2015	Foreign Exchange Option	21.84	Call			0.00000	0.000	14.19	0.0000	0.00	0	0
£ / R	On 18/11/2015	Foreign Exchange Option	21.84	Put			0.00000	254.400	14.19	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	11/12/2015	Foreign Exchange Option	17.87	Call			3,868.95470	3,787.361	23.38	0.9995	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.15470	0.161	23.38	0.0005	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,579.09340	3,497.508	22.68	0.9991	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.29340	0.308	22.68	0.0009	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,249.40330	3,167.841	21.88	0.9982	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.60330	0.641	21.88	0.0018	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,239.41660	3,157.855	21.86	0.9981	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.61660	0.655	21.86	0.0019	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,229.43010	3,147.870	21.83	0.9981	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.63010	0.670	21.83	0.0019	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,342.99690	2,261.779	19.69	0.9878	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			4.19690	4.579	19.69	0.0122	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,748.33870	1,667.287	16.82	0.9717	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			9.53870	10.087	16.82	0.0283	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,629.86680	1,548.960	16.19	0.9665	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			11.06680	11.760	16.19	0.0335	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,521.54950	1,440.815	15.61	0.9607	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			12.74950	13.615	15.61	0.0393	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,423.36990	1,342.833	15.09	0.9544	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			14.56990	15.633	15.09	0.0456	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,022.77960	947.255	13.98	0.8920	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			33.97960	40.055	13.98	0.1080	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,004.83200	929.648	13.98	0.8868	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			36.03200	42.448	13.98	0.1132	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			969.23940	894.778	13.99	0.8757	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			40.43940	47.578	13.99	0.1243	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			648.50190	584.104	14.08	0.7329	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			109.70190	126.904	14.08	0.2671	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			540.93580	481.823	14.11	0.6631	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			152.13580	174.623	14.11	0.3369	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			443.85480	390.639	14.14	0.5882	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			205.05480	233.439	14.14	0.4118	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			277.23300	238.164	14.37	0.4248	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			358.43300	400.964	14.37	0.5752	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			26.35190	20.955	16.90	0.0547	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,487.55190	1,563.755	16.90	0.9453	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			34.27200	38.721	13.44	0.0720	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,762.07200	1,678.221	13.44	0.9280	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,971.83830	2,893.294	15.63	0.9461	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			44.33830	45.994	15.63	0.0539	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,962.08550	2,883.553	15.60	0.9457	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			44.58550	46.253	15.60	0.0543	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,952.33300	2,873.815	15.57	0.9454	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			44.83300	46.515	15.57	0.0546	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,257.19440	2,197.046	14.74	0.8043	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			264.69440	285.646	14.74	0.1957	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,249.36630	2,189.323	14.74	0.8031	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			266.86630	287.923	14.74	0.1969	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,241.55570	2,181.612	14.74	0.8019	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			269.05570	290.212	14.74	0.1981	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,195.40500	2,142.910	15.30	0.7210	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			998.35710	1,046.783	15.84	0.4111	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			575.97350	560.815	19.21	0.2577	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,579.37350	3,649.015	19.21	0.7423	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			548.80500	581.110	15.30	0.2790	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,584.55000	1,547.999	15.82	0.5913	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			987.95000	1,036.199	15.82	0.4087	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,579.74670	1,543.288	15.83	0.5901	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			993.14670	1,041.488	15.83	0.4099	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,574.95710	1,538.583	15.84	0.5889	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,316.33000	1,286.684	16.46	0.5091	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,412.03000	1,467.684	16.46	0.4909	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,312.55580	1,282.989	16.47	0.5080	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,418.25580	1,473.989	16.47	0.4920	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,308.80170	1,279.306	16.48	0.5069	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,424.50170	1,480.306	16.48	0.4931	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												28,191,398.40	1,302	173,801
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11531		0.11584			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11761		0.11817			0.0000	0.00	0	1,373
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11986		0.12045			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,363
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,584.20000	2,530.808	25.43	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00000	0.008	25.43	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,584.79760	1,531.427	21.11	0.9967	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.59760	0.627	21.11	0.0033	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			602.26800	553.768	15.30	0.8936	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			18.06800	22.968	15.30	0.1064	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			930.15190	886.120	15.32	0.7924	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			113.25190	124.620	15.32	0.2076	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			357.90310	336.577	16.62	0.4339	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			541.00310	575.077	16.62	0.5661	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,826.34770	1,771.268	14.97	0.9748	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			9.44770	9.768	14.97	0.0252	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			332.18970	318.337	19.00	0.3104	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,286.88970	1,332.437	19.00	0.6896	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,216.72170	1,172.003	15.69	0.7835	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			171.42170	186.103	15.69	0.2165	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			630.51270	604.306	16.94	0.5218	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	0.12	Put			585.21270	618.406	16.94	0.4782	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,363
€ / R	On	11/12/2015	Foreign Exchange Future			15.18070		15.24450			0.0000	20,797,559.00	1,370	84,537
€ / R	On	29/12/2015	Foreign Exchange Future			15.24320		15.30360			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.33340		15.39470			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.34020		15.40170			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.35370		15.41500			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.48460		15.54760			0.0000	4,335,688.00	280	30,830
€ / R	On	13/06/2016	Foreign Exchange Future			15.77830		15.84420			0.0000	0.00	0	539
€ / R	On	19/09/2016	Foreign Exchange Future			16.11540		16.18400			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.44300		16.51230			0.0000	32,886,000.00	2,000	4,000
Total € / R Future												58,019,247.00	3,650	120,406
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,269.18690	1,329.207	18.26	0.9636	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			274.98730	302.577	16.00	0.5630	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			81.52990	63.791	16.84	0.1854	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			617.02990	663.091	16.84	0.8146	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			22.36480	16.433	17.87	0.0574	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			1,087.86480	1,145.733	17.87	0.9426	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			13.68690	9.907	18.26	0.0364	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			142.59060	158.616	15.76	0.3735	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			380.74280	333.294	15.76	0.6200	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			146.24280	162.594	15.76	0.3800	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			362.07860	315.623	15.78	0.6006	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			157.57860	174.923	15.78	0.3994	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			229.48730	193.277	16.00	0.4370	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			17.93160	19.223	16.28	0.0691	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			526.58710	473.044	15.68	0.7470	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			82.08710	92.344	15.68	0.2530	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			393.49900	345.403	15.76	0.6329	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			138.99900	154.703	15.76	0.3671	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			387.09060	339.316	15.76	0.6265	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			5.83470	6.147	18.52	0.0229	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,351.09880	1,287.662	18.27	0.9741	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			6.59880	6.962	18.27	0.0259	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,223.60690	1,160.351	17.63	0.9644	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			9.10690	9.651	17.63	0.0356	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			962.43160	899.923	16.28	0.9309	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,294.50540	4,230.706	32.27	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00540	0.006	32.27	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,195.02590	2,131.255	21.43	0.9977	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.52590	0.555	21.43	0.0023	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,400.33470	1,336.847	18.52	0.9771	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call		174.78670	152.595	16.06	0.3010	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put		571.18670	609.395	16.06	0.6990	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call		320.03490	286.447	15.38	0.4815	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put		316.43490	343.247	15.38	0.5185	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		891.69030	842.368	14.54	0.7886	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		106.99030	118.968	14.54	0.2114	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		883.94850	834.805	14.55	0.7853	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		109.24850	121.405	14.55	0.2147	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		876.23900	827.278	14.55	0.7820	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		111.53900	123.878	14.55	0.2180	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		715.91640	671.045	14.69	0.7043	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		171.21640	187.645	14.69	0.2957	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		668.74800	625.266	14.73	0.6778	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		194.04800	211.865	14.73	0.3222	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		545.61010	507.484	15.01	0.5873	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		293.91010	317.284	15.01	0.4127	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		366.13650	337.638	15.42	0.4459	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		484.43650	517.438	15.42	0.5541	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		481.80780	451.107	15.31	0.4999	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		466.80780	497.407	15.31	0.5001	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call		258.10540	239.108	16.36	0.3074	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		903.10540	945.408	16.36	0.6926	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,369.22400	2,307.906	16.42	0.9611	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		21.62400	23.306	16.42	0.0389	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,746.49340	1,687.117	14.82	0.9149	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		48.89340	52.517	14.82	0.0851	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		397.30010	373.243	16.24	0.3912	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		799.70010	838.643	16.24	0.6088	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		381.72070	358.399	16.32	0.3790	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		834.12070	873.799	16.32	0.6210	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,515.49370	2,453.905	16.79	0.9676	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		17.89370	19.305	16.79	0.0324	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		862.02410	819.150	14.98	0.6732	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		274.42410	294.550	14.98	0.3268	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		806.66670	765.496	15.07	0.6466	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		309.06670	330.896	15.07	0.3534	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		299.95010	280.680	16.80	0.3114	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,052.35010	1,096.080	16.80	0.6886	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,580.04450	1,523.777	14.60	0.8916	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		62.44450	69.177	14.60	0.1084	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,111.25700	1,062.179	14.73	0.7724	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		163.65700	177.579	14.73	0.2276	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		338.43050	317.216	16.56	0.3439	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		940.83050	982.616	16.56	0.6561	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,615.82300	1,558.781	14.59	0.8980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		58.22300	64.181	14.59	0.1020	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,606.56570	1,550.004	14.59	0.8964	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			58.96570	65.404	14.59	0.1036	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			630.41790	595.400	15.39	0.5512	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			452.81790	480.800	15.39	0.4488	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,597.70800	1,541.243	14.59	0.8948	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			60.10800	66.643	14.59	0.1052	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			900.33510	856.345	14.92	0.6907	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			252.73510	271.745	14.92	0.3093	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			718.95090	689.900	16.28	0.4873	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			834.75090	871.600	16.28	0.5127	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,781.32910	1,724.488	14.50	0.8456	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,042.21740	1,004.069	15.31	0.6356	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			458.01740	485.768	15.31	0.3644	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			137.12910	146.188	14.50	0.1544	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,053.17030	1,014.764	15.29	0.6400	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			448.97030	476.464	15.29	0.3600	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,047.68370	1,009.404	15.30	0.6378	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			453.48370	481.104	15.30	0.3622	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			373.51480	389.288	14.96	0.2688	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,600.89210	1,548.230	14.96	0.7296	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			376.89210	392.830	14.96	0.2704	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,614.15670	1,561.170	14.95	0.7329	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			370.15670	385.771	14.95	0.2671	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,607.51480	1,554.688	14.96	0.7312	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			999.74370	970.519	17.63	0.4657	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,477.44370	1,517.519	17.63	0.5343	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			996.65270	967.481	17.65	0.4645	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,484.35270	1,524.481	17.65	0.5355	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			993.58060	964.456	17.66	0.4634	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,491.28060	1,531.456	17.66	0.5366	0.00	0	0
Total € / R Option												0.00	0	380,820
Total € / R												58,019,247.00	3,650	501,226
AU\$ / R	On	23/11/2015	Foreign Exchange Future			10.16710		10.24000			0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.09570		10.16990			0.0000	0.00	0	14,833
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.14220		10.21490			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.21820		10.29250			0.0000	0.00	0	7,783
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.33970		10.41580			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.47950		10.55830			0.0000	0.00	0	500
Total AU\$ / R Future												0.00	0	23,369
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			199.29750	139.129	15.56	0.7226	0.00	0	0
AU\$ / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			19.29750	32.028	15.56	0.2774	0.00	0	10,000
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			586.03890	515.328	15.95	0.8993	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			16.13890	19.628	15.95	0.1007	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			874.98910	802.195	18.27	0.9651	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			5.08910	6.495	18.27	0.0349	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,919.90630	2,845.708	33.83	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00630	0.008	33.83	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			151.22960	115.539	15.98	0.4067	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			181.32960	219.839	15.98	0.5933	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,869.90680	2,795.709	33.28	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00680	0.009	33.28	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,819.90720	2,745.709	32.73	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00720	0.009	32.73	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			369.99430	317.085	12.95	0.6541	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			105.09430	124.885	12.95	0.3459	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			363.19860	310.740	12.95	0.6469	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			108.29860	128.540	12.95	0.3531	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			356.47140	304.467	12.95	0.6397	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			111.57140	132.267	12.95	0.3603	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			46.12480	52.796	12.22	0.1417	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,158.52980	1,224.439	14.99	0.8938	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			846.15030	778.139	12.24	0.8647	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			43.65030	49.939	12.24	0.1353	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			837.37340	769.551	12.23	0.8615	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			44.87340	51.351	12.23	0.1385	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			828.62480	760.996	12.22	0.8583	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			589.42780	531.137	12.06	0.7409	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			96.92780	112.937	12.06	0.2591	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			241.66100	210.785	12.58	0.4160	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			349.16100	392.586	12.58	0.5840	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			51.02980	42.639	14.99	0.1062	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			256.80060	285.947	13.10	0.3795	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			586.73920	540.108	13.11	0.6166	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			260.93920	290.408	13.11	0.3834	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			580.91520	534.611	13.12	0.6127	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			265.11520	294.911	13.12	0.3873	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			592.60060	545.647	13.10	0.6205	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			719.44160	676.368	14.06	0.6052	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			371.14160	406.868	14.06	0.3948	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			730.27670	686.680	14.03	0.6111	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			361.97670	397.180	14.03	0.3889	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			724.84300	681.508	14.05	0.6082	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			366.54300	402.008	14.05	0.3918	0.00	0	0
Total AU\$ / R Option												0.00	0	11,203
Total AU\$ / R												0.00	0	34,572
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.67490		10.73230			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.85740		10.91460			0.0000	0.00	0	2

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 Future												0.00	0	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			277.15990	234.603	12.14	0.7114	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			44.85990	59.704	12.14	0.2886	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			269.51430	227.428	12.11	0.7010	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			47.21430	62.528	12.11	0.2990	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			284.89820	241.880	12.16	0.7216	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			42.59820	56.980	12.16	0.2784	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			259.26020	286.503	12.66	0.4614	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			374.34790	343.812	12.64	0.5489	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			249.74790	276.412	12.64	0.4511	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			369.07780	338.831	12.65	0.5437	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			254.47780	281.431	12.65	0.4563	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			363.86020	333.903	12.66	0.5386	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CHF / R	On	11/12/2015	Foreign Exchange Future			13.99040		14.10810			0.0000	69,952.00	5	6,554
CHF / R	On	14/03/2016	Foreign Exchange Future			14.30750		14.42240			0.0000	0.00	0	1,197
Total CHF / R Future												69,952.00	5	7,751
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			197.52590	239.377	16.74	0.4981	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			300.16630	225.248	16.76	0.4951	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			202.06630	244.848	16.76	0.5049	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			311.14860	234.532	16.73	0.5086	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			193.04860	234.132	16.73	0.4914	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			305.62590	229.777	16.74	0.5019	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			334.05210	296.226	17.36	0.3354	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			901.65210	978.726	17.36	0.6646	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			331.36450	293.799	17.38	0.3332	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			908.96450	986.299	17.38	0.6668	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			328.69870	291.419	17.40	0.3310	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			916.29870	993.919	17.40	0.6690	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												69,952.00	5	7,751
CNH / R	On	11/12/2015	Foreign Exchange Future			2.21440		2.22470			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.23040		2.24140			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			2,158.95630	2,058.549	21.03	0.9686	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			11.95630	14.549	21.03	0.0314	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,355.60710	2,254.608	21.65	0.9769	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			8.60710	10.608	21.65	0.0231	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,257.06280	2,156.369	21.32	0.9732	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			10.06280	12.369	21.32	0.0268	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,004.46630	944.077	15.65	0.5789	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			590.46630	640.077	15.65	0.4211	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			948.87090	891.195	15.66	0.5588	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			634.87090	687.195	15.66	0.4412	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,062.09280	999.009	15.64	0.5990	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			548.09280	595.009	15.64	0.4010	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			2.03790		2.04620			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08070		2.08890			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			728.32450	662.465	18.61	0.7028	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			166.32450	183.465	18.61	0.2972	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			659.43130	596.257	18.64	0.6644	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			197.43130	217.257	18.64	0.3356	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			594.35890	534.059	18.67	0.6246	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			232.35890	255.059	18.67	0.3754	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			671.49620	635.991	19.73	0.4062	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,282.49620	1,328.991	19.73	0.5938	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			637.78160	603.592	19.80	0.3907	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,348.78160	1,396.592	19.80	0.6093	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			706.74060	669.885	19.66	0.4220	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,217.74060	1,262.885	19.66	0.5780	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			0.13880		0.13930			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13800		0.13860			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13760		0.13790			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13810		0.13830			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			0.07130		0.07150			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06710		0.06720			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06420		0.06440			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
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			9.16090		9.20570			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.18440		9.23380			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.28290		9.33200			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.38240		9.43210			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			15.61270	6.864	20.61	0.1036	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			149.91270	185.963	20.61	0.8964	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			26.83080	12.654	19.04	0.1815	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			101.13080	131.754	19.04	0.8185	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			24.52940	11.414	19.30	0.1654	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			108.82940	140.514	19.30	0.8346	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			22.41850	10.299	19.56	0.1507	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			116.71850	149.399	19.56	0.8493	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			197.51520	162.955	11.95	0.6404	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			53.71520	68.555	11.95	0.3596	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			190.56160	156.675	11.94	0.6266	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			56.76160	72.275	11.94	0.3734	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			183.73400	150.533	11.94	0.6127	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			59.93400	76.133	11.94	0.3873	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			350.29100	320.035	11.63	0.6059	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			158.29100	177.135	11.63	0.3941	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			344.21400	314.325	11.63	0.5994	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			162.21400	181.425	11.63	0.4006	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			338.20100	308.683	11.63	0.5930	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			166.20100	185.783	11.63	0.4070	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			606.90590	575.086	12.95	0.6784	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			184.80590	202.686	12.95	0.3216	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			619.80810	587.477	12.93	0.6867	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			177.70810	195.077	12.93	0.3133	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			613.33600	581.260	12.94	0.6825	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			181.23600	198.860	12.94	0.3175	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			1.06680		1.06730			0.0000	749,960.40	703	1,456
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06970		1.07010			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07270		1.07320			0.0000	0.00	0	0
Total QUANTO € / \$ Future												749,960.40	703	1,506

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												749,960.40	703	1,506
RAIN	On	11/12/2015	Foreign Exchange Future			24,492.50000		24,596.42000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.99550		10.03710			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.13560		10.17690			0.0000	0.00	0	3,191
Total SGD / R Future												0.00	0	3,191
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			929.26910	874.284	50.89	0.7184	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			252.16910	238.785	50.89	0.2816	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			942.81650	887.830	50.89	0.7240	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			245.71650	232.330	50.89	0.2760	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			936.02860	881.042	50.89	0.7212	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			248.92860	235.542	50.89	0.2788	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			769.05840	748.183	29.42	0.5699	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			572.15840	592.583	29.42	0.4301	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			741.56120	720.726	28.42	0.5676	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			554.66120	575.126	28.42	0.4324	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			714.04180	693.245	27.43	0.5653	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			537.14180	557.645	27.43	0.4347	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	3,191
TRY / R	On	11/12/2015	Foreign Exchange Future			4.93720		4.95610			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.88800		4.90770			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			467.43710	448.620	18.09	0.9827	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			1.33710	1.420	18.09	0.0173	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			457.50910	438.696	17.87	0.9817	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			1.40910	1.496	17.87	0.0183	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			447.58600	428.777	17.64	0.9806	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			1.48600	1.577	17.64	0.0194	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			447.39820	429.773	14.79	0.8546	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			29.69820	31.773	14.79	0.1454	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			438.69510	421.159	14.74	0.8491	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			30.99510	33.159	14.74	0.1509	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			430.04100	412.596	14.69	0.8435	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			32.34100	34.596	14.69	0.1565	0.00	0	0
Total TRY / R Option												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 TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.16380		1.09560			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.12190		1.05190			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									601 866 618.40	41,683	1,016,962
Total Options									0.00	0	2,627,115
Grand Total:									601,866,618.40	41,683	3,644,077